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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/03/2017 Foreign Exchange Future			13.09000		13.04770			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.11270		13.07050			0.0000	578,833,916.10	44,143	424,331
\$ / R On 16/03/2017 Foreign Exchange Future			13.11950		13.07730			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.12180		13.07950			0.0000	0.00	0	3,634
\$ / R On 29/03/2017 Foreign Exchange Future			13.14900		13.10680			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.15360		13.11130			0.0000	605,065.60	46	3,814
\$ / R On 11/04/2017 Foreign Exchange Future			13.17880		13.13670			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.18110		13.13900			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.18340		13.14130			0.0000	329,585.00	25	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.19500		13.15290			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.20190		13.15990			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.21110		13.16920			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.21800		13.17610			0.0000	0.00	0	2,083
\$ / R On 04/05/2017 Foreign Exchange Future			13.23180		13.19000			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.24790		13.20620			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.28240		13.24090			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.33810		13.29690			0.0000	267,135,466.80	20,028	256,983
\$ / R On 28/06/2017 Foreign Exchange Future			13.35910		13.31800			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.36370		13.32270			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.39170		13.35080			0.0000	0.00	0	0
\$ / R On 21/07/2017 Foreign Exchange Future			13.41270		13.37190			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Future			13.42210		13.38130			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.42670		13.38600			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.43610		13.39530			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.46170		13.42110			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.50370		13.46330			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.55010		13.50990			0.0000	0.00	0	18,875
\$ / R	On	27/09/2017	Foreign Exchange Future			13.57090		13.53070			0.0000	0.00	0	465
\$ / R	On	23/10/2017	Foreign Exchange Future			13.63090		13.59110			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.64020		13.60040			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.67950		13.63980			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.71410		13.67460			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.75990		13.72080			0.0000	14,035,098.00	1,020	16,558
\$ / R	On	22/12/2017	Foreign Exchange Future			13.76900		13.73010			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.88980		13.85230			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.89430		13.85700			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.96720		13.93070			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.05140		14.01600			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.08780		14.05280			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.09690		14.06200			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.17430		14.14040			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.30170		14.26940			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.38130		14.35000			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.51100		14.48130			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.58150		14.55270			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.72030		14.69320			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.79740		14.77110			0.0000	0.00	0	0
Total \$ / R Future												860,939,131.50	65,262	732,403
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			1,052.37040	1,010.000	19.40	1.0000	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			0.07040	0.000	19.40	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			0.42900	0.349	29.49	0.0018	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			2,279.92900	2,237.649	29.49	0.9982	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			0.42210	0.343	29.55	0.0017	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			2,289.92210	2,247.643	29.55	0.9983	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			0.43600	0.355	29.42	0.0018	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			2,269.93600	2,227.655	29.42	0.9982	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			0.15740	0.185	41.79	0.0007	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,679.65740	3,637.485	41.79	0.9993	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,929.63040	3,887.490	44.19	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.13040	0.190	44.19	0.0007	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,309.50010	6,267.300	44.66	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.00010	0.000	44.66	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.26280	0.198	31.73	0.0010	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,629.76280	2,587.498	31.73	0.9990	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,349.50000	8,307.300	44.66	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	0.000	44.66	0.0000	0.00	0	1,800

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	15.23	Call			0.52380	0.434	28.71	0.0022	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			2,160.02380	2,117.734	28.71	0.9978	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,359.50170	5,317.304	44.66	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.00170	0.004	44.66	0.0000	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			0.25510	0.196	32.12	0.0009	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,669.75510	2,627.496	32.12	0.9991	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			874.00250	915.285	18.72	0.9839	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			3.50250	2.585	18.72	0.0161	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			192.54370	212.411	15.81	0.6238	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			122.04370	99.711	15.81	0.3762	4,985.54	50	95,697
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,929.50020	5,887.301	44.66	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.00020	0.001	44.66	0.0000	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,239.55340	4,197.394	44.66	0.9996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.05340	0.094	44.66	0.0004	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			16.15930	14.194	17.98	0.0751	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			695.65930	651.494	17.98	0.9249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,369.50160	5,327.303	44.66	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.00160	0.004	44.66	0.0000	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			2.93030	2.775	23.38	0.0143	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,332.43030	1,290.075	23.38	0.9857	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			3,149.69160	3,107.483	36.72	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.19160	0.183	36.72	0.0008	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			6.11290	5.454	20.89	0.0289	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			1,035.61290	992.754	20.89	0.9711	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			3.72840	3.428	22.55	0.0179	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,233.22840	1,190.728	22.55	0.9821	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,409.84990	2,367.580	30.32	0.9986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			0.34990	0.280	30.32	0.0014	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			1.63230	1.482	24.99	0.0077	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,581.13230	1,538.782	24.99	0.9923	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			38.42000	38.359	17.07	0.1774	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			467.92000	425.659	17.07	0.8226	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			583.62800	622.597	16.87	0.9429	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			13.12800	9.897	16.87	0.0571	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,729.74450	2,687.493	32.69	0.9991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.24450	0.193	32.69	0.0009	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			648.26040	604.702	17.80	0.9101	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			18.76040	17.402	17.80	0.0899	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,930.29370	1,887.981	27.24	0.9965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			0.79370	0.681	27.24	0.0035	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,169.50000	8,127.300	44.66	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00000	0.000	44.66	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,372.15760	1,329.800	23.64	0.9871	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			2.65760	2.499	23.64	0.0129	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			89.45160	94.985	16.15	0.3665	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			268.95160	232.285	16.15	0.6335	0.00	0	100

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	14.50	Put			1,431.80210	1,389.443	24.02	0.9889	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			2.30210	2.143	24.02	0.0111	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,929.71520	2,887.487	34.61	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.21520	0.187	34.61	0.0008	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			2,030.15890	1,987.856	27.88	0.9972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			0.65890	0.556	27.88	0.0028	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,429.67040	3,387.483	39.40	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			0.17040	0.183	39.40	0.0007	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			601.99250	558.593	17.62	0.8927	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			22.49250	21.293	17.62	0.1073	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,890.35710	1,848.040	26.98	0.9962	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			0.85710	0.740	26.98	0.0038	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			7.96070	7.032	20.06	0.0374	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			937.46070	894.332	20.06	0.9626	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,840.44530	1,798.123	26.66	0.9958	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			0.94530	0.823	26.66	0.0042	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,429.83950	2,387.571	30.45	0.9987	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			0.33950	0.271	30.45	0.0013	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			142.46370	154.349	15.60	0.5193	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			171.96370	141.649	15.60	0.4807	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,810.50360	1,768.177	26.47	0.9955	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			1.00360	0.877	26.47	0.0045	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			104.89140	112.284	15.97	0.4150	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			234.39140	199.584	15.97	0.5850	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			175.65930	193.906	15.75	0.5932	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			135.15930	111.206	15.75	0.4068	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			839.98280	796.506	19.23	0.9510	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			10.48280	9.206	19.23	0.0490	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			170.23500	187.941	15.73	0.5829	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			139.73500	115.241	15.73	0.4171	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			86.60860	91.802	16.19	0.3572	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			276.10860	239.102	16.19	0.6428	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			122.50490	132.020	15.79	0.4662	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			202.00490	169.320	15.79	0.5338	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			366.04310	397.999	16.34	0.8318	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			45.54310	35.299	16.34	0.1682	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,551.24550	1,508.892	24.79	0.9918	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			1.74550	1.592	24.79	0.0082	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,441.74840	1,399.390	24.09	0.9892	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			2.24840	2.090	24.09	0.0108	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			859.41270	816.013	19.40	0.9536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			9.91270	8.713	19.40	0.0464	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			1,144.13160	1,101.495	21.80	0.9779	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			4.63160	4.195	21.80	0.0221	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put			305.50470	267.243	16.33	0.6787	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call			76.00470	79.943	16.33	0.3213	0.00	0	44,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call			164.91300	182.080	15.71	0.5724	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put			144.41300	119.380	15.71	0.4276	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			927.67870	884.519	19.98	0.9616	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			8.17870	7.219	19.98	0.0384	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call			241.93680	266.049	15.98	0.7003	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put			91.43680	73.349	15.98	0.2997	0.00	0	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Call			449.09400	484.527	16.55	0.8872	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Put			28.59400	21.827	16.55	0.1128	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			198.37340	218.780	15.83	0.6337	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			117.87340	96.080	15.83	0.3663	0.00	0	2,000
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			859.81560	817.450	19.84	0.9268	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			17.11560	16.950	19.84	0.0732	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put			701.42580	660.096	19.07	0.8752	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call			30.92580	31.896	19.07	0.1248	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			168.97200	142.624	16.12	0.4288	0.00	0	25,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			198.47200	214.424	16.12	0.5712	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call			384.26970	417.917	15.89	0.8108	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put			54.76970	46.117	15.89	0.1892	0.00	0	15,000
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			510.01210	475.703	17.93	0.6935	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			116.81210	124.703	17.93	0.3065	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,334.90680	2,292.932	23.34	0.9929	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			1.70680	1.932	23.34	0.0071	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,522.76150	1,481.615	21.54	0.9536	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			14.06150	15.215	21.54	0.0464	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			888.85790	851.796	19.08	0.8012	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			85.55790	90.596	19.08	0.1988	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,882.88170	3,840.799	28.60	0.9952	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			1.88170	1.899	28.60	0.0048	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			87.02530	92.086	19.08	0.1995	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			898.02530	860.986	19.08	0.8005	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			754.50240	718.857	18.56	0.7500	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			113.50240	119.957	18.56	0.2500	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			657.19740	622.946	18.15	0.7084	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			136.19740	144.046	18.15	0.2916	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			890.29720	853.480	19.05	0.7941	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			91.59720	96.880	19.05	0.2059	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,291.67050	1,252.320	20.08	0.8758	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			54.57050	57.320	20.08	0.1242	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,218.23940	1,179.650	19.82	0.8533	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			68.13940	71.550	19.82	0.1467	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,917.27010	1,876.463	21.21	0.9394	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			26.47010	27.563	21.21	0.0606	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			149.90330	157.378	18.26	0.2810	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			780.70330	746.278	18.26	0.7190	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			221.38880	232.715	17.35	0.3869	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			552.18880	521.615	17.35	0.6131	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,531.77800	2,490.126	22.39	0.9735	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			10.97800	11.227	22.39	0.0265	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,503.76830	3,462.020	24.30	0.9922	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			2.96830	3.120	24.30	0.0078	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			100.48580	105.480	19.09	0.1999	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,031.28580	994.380	19.09	0.8001	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			28.83030	30.063	21.10	0.0656	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,859.63030	1,818.963	21.10	0.9344	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,146.00400	1,108.134	19.38	0.8202	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			92.10400	96.134	19.38	0.1798	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			673.73060	641.062	17.71	0.6490	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			213.73060	222.862	17.71	0.3510	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			589.44490	559.521	17.38	0.5898	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			275.64490	287.421	17.38	0.4102	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,760.59410	2,720.289	22.89	0.9455	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			31.49410	32.689	22.89	0.0545	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			595.88720	568.076	17.40	0.5597	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			336.78720	350.476	17.40	0.4403	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,414.87140	6,373.614	25.40	0.9968	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			1.77140	1.714	25.40	0.0032	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			129.13220	134.598	20.34	0.1762	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,722.23220	1,686.498	20.34	0.8238	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			635.74670	657.678	16.28	0.6300	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,300.02270	2,262.069	21.52	0.8895	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,309.41160	2,271.430	21.53	0.8903	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			77.53940	80.812	21.50	0.1114	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,290.63940	2,252.712	21.50	0.8886	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,820.83320	1,784.621	20.55	0.8376	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			117.73320	122.721	20.55	0.1624	0.00	0	3,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			76.92270	80.169	21.52	0.1105	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			252.68650	236.125	15.92	0.3033	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			548.65190	523.801	17.00	0.4980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			455.55190	471.901	17.00	0.5020	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,957.02160	1,920.224	20.83	0.8547	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			103.92160	108.324	20.83	0.1453	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			76.31160	79.530	21.53	0.1097	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			414.96000	430.031	17.25	0.4681	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			746.12660	717.998	17.69	0.5869	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			353.02660	366.098	17.69	0.4131	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			805.58280	831.473	15.76	0.7260	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			218.68280	203.373	15.76	0.2740	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			749.58650	774.226	15.92	0.6967	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,076.27510	1,044.431	18.70	0.6952	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,181.19180	1,148.442	18.99	0.7221	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			218.09180	226.542	18.99	0.2779	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,187.80680	2,150.189	21.29	0.8793	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		84.70680	88.289	21.29	0.1207	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		618.06000	591.931	17.25	0.5319	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		974.45970	943.620	18.40	0.6660	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,950.00620	2,910.083	22.85	0.9314	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		46.90620	48.183	22.85	0.0686	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,756.35030	2,717.070	22.41	0.9218	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		53.25030	55.170	22.41	0.0782	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		243.17510	252.531	18.70	0.3048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,238.85510	1,205.659	19.15	0.7356	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,612.48220	2,573.768	22.13	0.9130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		59.38220	61.868	22.13	0.0870	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		302.94880	314.353	18.10	0.3655	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		876.04880	846.253	18.10	0.6345	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		271.35970	281.720	18.40	0.3340	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		58.92750	61.394	22.15	0.0864	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,381.96300	1,347.777	19.53	0.7659	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		178.86300	185.877	19.53	0.2341	0.00	0	40,700
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		313.41110	325.166	18.01	0.3757	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		846.51110	817.066	18.01	0.6243	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		205.75510	213.758	19.15	0.2644	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,116.27870	1,084.077	18.81	0.7058	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,853.04430	2,813.427	22.63	0.9268	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		49.94430	51.527	22.63	0.0732	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		247.30150	256.805	18.65	0.3091	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		1,060.40150	1,028.705	18.65	0.6909	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,622.02750	2,583.294	22.15	0.9136	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		45.20150	46.309	22.99	0.0660	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		11.62720	11.507	25.40	0.0179	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,764.72720	4,723.407	25.40	0.9821	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,359.10620	5,317.800	25.40	0.9902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		6.00620	5.900	25.40	0.0098	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		233.17870	242.177	18.81	0.2942	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,156.72190	1,124.174	18.92	0.7161	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,467.48260	3,426.356	24.03	0.9507	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		34.38260	34.456	24.03	0.0493	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,863.53240	4,822.213	25.40	0.9838	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		10.43240	10.313	25.40	0.0162	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,008.30150	2,968.209	22.99	0.9340	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		338.84670	319.578	16.28	0.3700	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		78.16170	81.462	21.48	0.1122	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,281.26170	2,243.362	21.48	0.8878	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		62.68240	65.313	22.00	0.0915	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,545.78240	2,507.213	22.00	0.9085	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		223.62190	232.274	18.92	0.2839	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		626.78700	601.137	17.26	0.5228	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		444.78700	460.237	17.26	0.4772	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,976.76710	2,937.141	22.81	0.9242	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			54.76710	56.241	22.81	0.0758	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			761.75360	734.212	17.70	0.5765	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			384.45360	397.912	17.70	0.4235	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,652.62200	4,611.959	25.20	0.9686	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			23.42200	23.659	25.20	0.0314	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			347.27660	358.993	18.15	0.3752	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			946.47660	917.293	18.15	0.6248	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,429.80850	1,396.995	19.38	0.7319	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			241.70850	249.695	19.38	0.2681	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,217.80980	1,186.648	18.79	0.6822	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			299.10980	308.748	18.79	0.3178	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			655.68870	675.578	16.61	0.5837	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			474.38870	453.478	16.61	0.4163	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			648.41950	623.967	17.16	0.4981	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			534.41950	550.667	17.16	0.5019	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,216.92280	3,177.834	22.86	0.9124	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			72.92280	74.534	22.86	0.0876	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			792.65700	766.144	17.57	0.5508	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			467.95700	482.244	17.57	0.4492	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			818.88550	792.625	17.60	0.5483	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			489.98550	504.325	17.60	0.4517	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,472.57110	3,434.083	23.06	0.8995	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			95.87110	97.783	23.06	0.1005	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			667.64470	644.227	17.04	0.4752	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			630.94470	647.927	17.04	0.5248	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			589.65070	605.259	17.46	0.4785	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			839.75070	815.159	17.46	0.5215	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			425.66890	437.106	18.46	0.3689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,235.76890	1,207.006	18.46	0.6311	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			593.13770	608.829	17.44	0.4807	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,958.20390	3,919.870	23.93	0.9048	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			677.65670	655.451	17.00	0.4632	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			687.55670	705.551	17.00	0.5368	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			97.80140	99.657	23.95	0.0948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,967.90140	3,929.557	23.95	0.9052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			110.62310	112.920	23.13	0.1082	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			391.26060	401.790	18.75	0.3436	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,351.36060	1,321.690	18.75	0.6564	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			97.50070	99.345	23.98	0.0945	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,977.60070	3,939.245	23.98	0.9055	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			98.10390	99.970	23.93	0.0952	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			414.01060	396.821	16.15	0.3425	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,558.44970	4,520.920	24.43	0.9300	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			68.34970	71.020	24.43	0.0700	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,656.21750	2,621.037	21.13	0.8368	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		166.11750	171.137	21.13	0.1632	0.00	0	3,680
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		3,600.72310	3,562.820	23.13	0.8918	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		109.50570	111.764	23.19	0.1071	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		450.52440	462.736	18.28	0.3867	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		1,160.62440	1,132.636	18.28	0.6133	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Put		1,526.57810	1,495.705	19.16	0.6904	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Call		346.47810	355.805	19.16	0.3096	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		923.91060	946.921	16.15	0.6575	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.43	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		3,027.89460	2,990.938	21.82	0.8639	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		137.79460	141.038	21.82	0.1361	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		729.71270	748.653	16.83	0.5603	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		619.81270	598.553	16.83	0.4397	0.00	0	500
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		3,629.60570	3,591.663	23.19	0.8929	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Put		833.23770	808.729	17.44	0.5193	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		1,070.29480	1,095.749	15.80	0.7183	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		310.39480	295.649	15.80	0.2817	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		3,408.71020	3,371.083	22.69	0.8835	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		118.61020	121.183	22.69	0.1165	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		986,490.10000	986,449.900	24.43	1.0000	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Put		682.49620	660.699	16.99	0.4582	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Call		713.19620	731.599	16.99	0.5418	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Put		3,713.74920	3,677.355	23.32	0.8903	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Call		114.44920	118.255	23.32	0.1097	0.00	0	60
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Put		1,615.20420	1,585.631	19.15	0.6779	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Call		396.30420	406.531	19.15	0.3221	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Put		695.94250	675.189	16.94	0.4428	0.00	0	60
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Call		796.34250	815.389	16.94	0.5572	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	17.45	Put		3,983.46200	3,945.580	23.51	0.8843	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	17.45	Call		133.86200	135.780	23.51	0.1157	0.00	0	60
\$ / R	On	13/11/2017		Foreign Exchange Option	13.98	Put		999.83800	975.411	17.65	0.5290	0.00	0	0
\$ / R	On	13/11/2017		Foreign Exchange Option	13.98	Call		659.63800	674.911	17.65	0.4710	0.00	0	0
\$ / R	On	28/11/2017		Foreign Exchange Option	17.74	Put		4,220.75840	4,184.788	23.73	0.8758	0.00	0	0
\$ / R	On	28/11/2017		Foreign Exchange Option	17.74	Call		155.35840	158.888	23.73	0.1242	0.00	0	60
\$ / R	On	28/11/2017		Foreign Exchange Option	13.50	Put		707.58120	687.032	16.86	0.4282	0.00	0	60
\$ / R	On	28/11/2017		Foreign Exchange Option	13.50	Call		882.18120	901.132	16.86	0.5718	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.31	Call		197.02050	201.477	22.69	0.1517	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.31	Put		3,786.22050	3,751.577	22.69	0.8483	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	15.12	Put		1,847.49970	1,819.783	19.36	0.6765	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	15.12	Call		448.29970	459.683	19.36	0.3235	0.00	0	40,000
\$ / R	On	18/12/2017		Foreign Exchange Option	12.21	Call		1,705.35090	1,735.114	15.25	0.8275	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	12.21	Put		194.55090	185.213	15.25	0.1725	0.00	0	18,000
\$ / R	On	18/12/2017		Foreign Exchange Option	17.30	Call		197.55270	202.021	22.67	0.1521	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.30	Put		3,776.75270	3,742.121	22.67	0.8479	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	12.50	Call		1,500.42860	1,528.303	15.66	0.7751	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	12.50	Put		279.62860	268.403	15.66	0.2249	0.00	0	2,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,116.54880	1,138.561	16.22	0.6557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			515.74880	498.661	16.22	0.3443	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			198.08750	202.571	22.66	0.1525	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,767.28750	3,732.671	22.66	0.8475	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,795.96210	2,764.373	20.83	0.7871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			276.76210	284.273	20.83	0.2129	267,216.90	940	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,751.81610	1,723.704	19.16	0.6619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			472.61610	483.604	19.16	0.3381	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,180.86840	1,205.435	16.07	0.6798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			460.06840	445.535	16.07	0.3202	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			689.69280	705.206	17.83	0.4619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,118.89280	1,095.306	17.83	0.5381	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,653.91430	3,619.468	22.43	0.8422	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			204.71430	209.368	22.43	0.1578	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,060.51970	1,081.751	16.39	0.6335	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			569.71970	551.851	16.39	0.3665	518,740.32	940	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			680.18620	695.533	17.87	0.4569	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,139.38620	1,115.633	17.87	0.5431	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,682.21950	3,647.729	22.49	0.8435	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			203.01950	207.629	22.49	0.1565	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,862.16310	1,895.035	14.89	0.8630	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			141.36310	135.135	14.89	0.1370	127,026.99	940	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,490.91290	4,459.825	23.80	0.8792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			151.71290	159.725	23.80	0.1208	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			709.13790	725.003	17.73	0.4720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,078.33790	1,055.103	17.73	0.5280	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,616.21400	3,581.825	22.35	0.8403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			207.01400	211.725	22.35	0.1597	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,325.70080	3,291.808	21.77	0.8248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			226.50080	231.708	21.77	0.1752	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,002.51080	1,022.915	16.58	0.6095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			631.71080	613.015	16.58	0.3905	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			587.87400	601.274	18.36	0.4064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,367.07400	1,341.374	18.36	0.5936	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,720.00180	3,685.452	22.56	0.8453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			200.80180	205.352	22.56	0.1547	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			988.50720	1,008.710	16.63	0.6036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			647.70720	628.810	16.63	0.3964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			580.06890	593.308	18.41	0.4019	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,389.26890	1,363.408	18.41	0.5981	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,075.38770	3,041.998	21.26	0.8094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			246.18770	251.898	21.26	0.1906	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			305.68180	313.944	20.51	0.2326	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,584.88180	2,554.044	20.51	0.7674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			739.43840	755.846	17.60	0.4876	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,018.63840	995.946	17.60	0.5124	0.00	0	33,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			714.86090	695.857	16.83	0.4184	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			944.96090	964.857	16.83	0.5816	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,452.13340	4,418.856	23.79	0.8747	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			162.23340	167.856	23.79	0.1253	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,155.69080	1,134.530	17.76	0.5161	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			807.99080	824.330	17.76	0.4839	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,142.31780	1,121.471	17.72	0.5121	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			819.31780	835.771	17.72	0.4879	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,433.10050	1,456.522	16.19	0.6970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			502.40050	489.322	16.19	0.3030	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,089.42990	2,064.240	19.50	0.6586	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			560.12990	571.440	19.50	0.3414	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			297.53170	305.819	22.39	0.1919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,867.51750	3,839.313	22.37	0.8077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,876.83170	3,848.619	22.39	0.8081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			298.90630	307.209	22.36	0.1928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,858.20630	3,830.009	22.36	0.8072	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			636.15470	620.684	16.46	0.3540	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,266.85470	1,287.884	16.46	0.6460	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			298.21750	306.513	22.37	0.1923	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,728.91300	1,706.560	18.89	0.5875	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			744.91300	757.960	18.89	0.4125	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,361.42830	2,336.935	19.91	0.6719	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			567.42830	578.335	19.91	0.3281	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,308.34890	1,288.760	18.16	0.5045	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			961.14890	976.560	18.16	0.4955	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,243.41470	1,224.274	18.04	0.4893	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,005.41470	1,021.174	18.04	0.5107	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			413.63620	422.448	22.35	0.2275	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,983.23620	3,958.148	22.35	0.7725	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			415.24610	424.064	22.32	0.2284	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,964.84610	3,939.764	22.32	0.7716	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,357.69480	1,375.487	17.23	0.6156	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			857.29480	841.187	17.23	0.3844	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			414.43710	423.257	22.33	0.2279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,974.03710	3,948.957	22.33	0.7721	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,467.21630	1,449.001	18.50	0.4949	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,116.61630	1,130.701	18.50	0.5051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,119.46870	1,132.809	18.77	0.4906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,629.46870	1,611.509	18.77	0.5094	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,116.23650	1,129.556	18.78	0.4895	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,636.23650	1,618.256	18.78	0.5105	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,122.71190	1,136.073	18.76	0.4917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,622.71190	1,604.773	18.76	0.5083	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,630.51400	1,613.716	18.78	0.4898	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,251.81400	1,264.716	18.78	0.5102	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	14/12/2018	Foreign Exchange Option	15.08	Call			1,249.66930	1,261.785	18.98	0.4978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,776.96930	1,760.285	18.98	0.5022	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,246.43440	1,258.529	18.99	0.4968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,783.73440	1,767.029	18.99	0.5032	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,252.92190	1,265.051	18.97	0.4988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,770.22190	1,753.551	18.97	0.5012	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,787.17680	1,771.726	18.98	0.4853	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,380.37680	1,392.026	18.98	0.5147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,392.60840	1,403.558	19.28	0.5048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,941.50840	1,926.158	19.28	0.4952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,389.36960	1,400.303	19.29	0.5039	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,948.26960	1,932.903	19.29	0.4961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,395.85640	1,406.830	19.27	0.5057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,934.75640	1,919.430	19.27	0.4943	0.00	0	0
Total \$ / R Option												917,969.75	2,870	1,666,219
Total \$ / R												861,857,101.25	68,132	2,398,622
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.11270		13.07050			0.0000	406,493.70	31	465
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.33810		13.29690			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.55010		13.50990			0.0000	0.00	0	1
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.75990		13.72080			0.0000	0.00	0	0
Total \$ / R MAXI Future												406,493.70	31	509
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			13.04150	19.031	44.19	0.0007	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			392,963.04150	388,749.031	44.19	0.9993	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			12.67730	19.055	44.28	0.0007	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			393,962.67730	389,749.055	44.28	0.9993	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			13.41570	19.007	44.09	0.0007	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			391,963.41570	387,749.007	44.09	0.9993	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			4,203.60350	4,283.276	23.25	0.0611	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			312,513.60350	308,473.276	23.25	0.9389	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			4,178.59180	4,255.887	23.28	0.0607	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			313,488.59180	309,445.887	23.28	0.9393	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			4,228.82070	4,310.894	23.23	0.0615	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			311,538.82070	307,500.894	23.23	0.9385	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			26,690.17560	27,481.879	19.92	0.2478	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			190,700.17560	187,471.879	19.92	0.7522	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			26,537.09080	27,324.650	19.93	0.2466	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			191,547.09080	188,314.650	19.93	0.7534	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			26,844.55580	27,640.430	19.90	0.2491	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			189,854.55580	186,630.430	19.90	0.7509	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			83,115.43820	84,915.577	17.22	0.5325	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			86,035.43820	83,925.577	17.22	0.4675	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			82,726.55100	84,519.754	17.23	0.5307	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			86,646.55100	84,529.754	17.23	0.4693	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			83,506.23850	85,310.400	17.20	0.5344	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			85,426.23850	83,320.400	17.20	0.4656	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												406,493.70	31	509
£ / R	On	13/03/2017	Foreign Exchange Future			16.13240		16.25860			0.0000	11,873,446.40	736	54,471
£ / R	On	31/03/2017	Foreign Exchange Future			16.19180		16.31830			0.0000	0.00	0	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.23470		16.36130			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.27340		16.40030			0.0000	0.00	0	204
£ / R	On	28/04/2017	Foreign Exchange Future			16.28300		16.41000			0.0000	0.00	0	97
£ / R	On	19/06/2017	Foreign Exchange Future			16.45390		16.58260			0.0000	65,815.60	4	25,079
£ / R	On	18/09/2017	Foreign Exchange Future			16.76070		16.89230			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.07410		17.20810			0.0000	0.00	0	5,788
Total £ / R Future												11,939,262.00	740	86,432
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.00480	0.001	47.69	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,491.40480	7,617.601	47.69	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.00470	0.001	47.69	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,501.40470	7,627.601	47.69	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.00490	0.001	47.69	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			7,481.40490	7,607.601	47.69	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,743.14960	2,868.846	33.77	0.9959	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			1.74960	1.246	33.77	0.0041	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,742.22640	4,868.109	47.69	0.9987	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			0.82640	0.509	47.69	0.0013	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			810.99500	915.282	25.26	0.8688	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			69.59500	47.682	25.26	0.1312	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			2,244.90870	2,370.115	31.23	0.9916	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			3.50870	2.516	31.23	0.0084	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,899.57740	2,017.863	25.40	0.9399	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			37.87740	29.663	25.40	0.0601	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			907.93010	1,000.129	22.23	0.7219	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			239.23010	204.829	22.23	0.2781	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,581.02000	7,707.719	33.70	0.9981	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1.32000	1.119	33.70	0.0019	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			912.16790	1,001.095	21.65	0.6759	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			322.16790	284.095	21.65	0.3241	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			2.99190	2.370	24.97	0.0036	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,440.39190	7,568.470	24.97	0.9964	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			2.96310	2.346	24.97	0.0035	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,450.36310	7,578.446	24.97	0.9965	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			2.93460	2.323	24.97	0.0035	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,460.33460	7,588.423	24.97	0.9965	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			599.08460	557.895	20.66	0.3501	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,696.78460	1,787.195	20.66	0.6499	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	18.00	Call			596.52190	555.497	20.67	0.3489	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,704.22190	1,794.797	20.67	0.6511	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			593.97080	553.105	20.68	0.3477	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,711.67080	1,802.405	20.68	0.6523	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			72.96600	65.882	24.21	0.0466	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,004.86600	8,131.782	24.21	0.9534	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			72.64980	65.592	24.21	0.0464	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,014.54980	8,141.492	24.21	0.9536	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			72.33490	65.304	24.21	0.0463	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,024.23490	8,151.204	24.21	0.9537	0.00	0	0
Total £ / R Option												0.00	0	1,800
Total £ / R												11,939,262.00	740	88,232
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11513		0.11670			0.0000	0.00	0	60
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11768		0.11927			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12012		0.12174			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12264		0.12429			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,821
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.09780	0.017	38.61	0.0001	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,330.49780	3,486.817	38.61	0.9999	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00260	0.000	38.61	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,330.40260	4,486.800	38.61	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			2.29460	0.692	38.61	0.0029	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,332.69460	2,487.492	38.61	0.9971	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,081.06870	4,239.510	24.48	0.9868	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			1.95680	1.776	24.48	0.0038	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,075.15680	5,234.276	24.48	0.9962	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			28.43640	25.047	24.48	0.0410	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,101.63640	3,257.547	24.48	0.9590	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			7.86870	7.010	24.48	0.0132	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			59.18790	47.992	23.26	0.0577	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,884.98790	4,035.792	23.26	0.9423	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			25.62980	20.222	23.26	0.0271	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,851.42980	5,008.022	23.26	0.9729	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			129.85390	108.192	23.26	0.1150	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,955.65390	3,095.992	23.26	0.8850	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,068.05760	961.546	19.03	0.5843	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			638.75760	697.746	19.03	0.4157	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			676.84820	595.371	20.37	0.4095	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,247.54820	1,331.571	20.37	0.5905	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,650.44830	1,507.626	16.95	0.7862	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			221.14830	243.826	16.95	0.2138	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,821
€ / R	On	13/03/2017	Foreign Exchange Future			13.81640		13.86660			0.0000	279,588,670.40	20,236	82,659
€ / R	On	15/03/2017	Foreign Exchange Future			13.82220		13.87240			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.87230		13.92260			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.91310		13.96340			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.12300		14.17480			0.0000	42,369.00	3	90,605
€ / R	On	18/09/2017	Foreign Exchange Future			14.41900		14.47240			0.0000	3,604,750.00	250	1,887
€ / R	On	18/12/2017	Foreign Exchange Future			14.72260		14.77730			0.0000	73,613.00	5	15
€ / R	On	19/03/2018	Foreign Exchange Future			15.02640		15.08270			0.0000	0.00	0	0
Total € / R Future												283,309,402.40	20,494	175,220
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,823.43950	4,873.645	45.83	0.9998	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			938.89450	988.047	19.16	0.9752	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			5.49450	4.447	19.16	0.0248	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,303.54460	3,353.746	36.66	0.9994	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.14460	0.146	36.66	0.0006	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,133.71350	2,183.817	26.42	0.9988	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.03950	0.045	45.83	0.0002	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.31350	0.217	26.42	0.0012	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			257.86220	217.910	14.69	0.6400	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			81.26220	91.510	14.69	0.3600	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			31.91520	24.473	16.18	0.1235	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			465.31520	508.073	16.18	0.8765	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.03840	0.044	45.83	0.0002	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,833.43840	4,883.644	45.83	0.9998	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.03740	0.043	45.83	0.0002	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,843.43740	4,893.643	45.83	0.9998	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,192.14330	1,241.243	20.55	0.9826	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			4.54330	3.443	20.55	0.0174	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,314.07330	1,361.492	18.84	0.9544	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			16.67330	13.792	18.84	0.0456	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			916.06060	957.551	17.73	0.8377	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			79.46060	70.651	17.73	0.1623	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			522.25990	491.904	15.70	0.5214	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			457.45990	478.904	15.70	0.4786	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			5.32760	4.773	22.81	0.0084	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,020.59360	5,071.833	22.81	0.9915	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,030.52760	5,081.773	22.81	0.9916	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			5.46030	4.894	22.81	0.0086	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,010.66030	5,061.894	22.81	0.9914	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,162.53070	2,208.487	19.52	0.8965	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			77.33070	71.487	19.52	0.1035	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			5.39360	4.833	22.81	0.0085	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	19.46	Call			50.36070	46.127	23.07	0.0479	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,037.96070	5,087.127	23.07	0.9521	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			50.00640	45.797	23.07	0.0476	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,047.60640	5,096.797	23.07	0.9524	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			49.65440	45.469	23.07	0.0473	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,057.25440	5,106.469	23.07	0.9527	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,502.26960	3,555.035	21.09	0.8386	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			219.14290	217.227	21.12	0.1610	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,511.84290	3,564.627	21.12	0.8390	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			219.99870	218.048	21.07	0.1618	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,492.69870	3,545.448	21.07	0.8382	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			61.63000	57.142	23.62	0.0478	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,694.33000	6,744.542	23.62	0.9522	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			219.56960	217.635	21.09	0.1614	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,107.55620	1,083.692	16.29	0.5613	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			874.85620	907.292	16.29	0.4387	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,103.23110	1,079.461	16.30	0.5597	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			880.53110	913.061	16.30	0.4403	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,098.92320	1,075.247	16.31	0.5581	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			886.22320	918.847	16.31	0.4419	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												283,309,402.40	20,494	176,900
AUS / R	On	13/03/2017	Foreign Exchange Future			10.03140		10.03420			0.0000	45,632,838.60	4,549	22,201
AUS / R	On	19/06/2017	Foreign Exchange Future			10.18450		10.18690			0.0000	0.00	0	7,655
AUS / R	On	18/09/2017	Foreign Exchange Future			10.33030		10.33360			0.0000	2,066,060.00	200	225
AUS / R	On	18/12/2017	Foreign Exchange Future			10.47760		10.48090			0.0000	0.00	0	3
Total AUS / R Future												47,698,898.60	4,749	30,084
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.03690	0.031	27.63	0.0002	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,925.83690	1,928.631	27.63	0.9998	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.03940	0.033	27.51	0.0003	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,905.83940	1,908.633	27.51	0.9997	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.03810	0.032	27.57	0.0003	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,915.83810	1,918.632	27.57	0.9997	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			12.07930	11.589	16.44	0.0331	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,895.17930	1,897.089	16.44	0.9669	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			12.52300	12.016	16.41	0.0343	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,875.62300	1,877.516	16.41	0.9657	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			12.29940	11.801	16.43	0.0337	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,885.39940	1,887.301	16.43	0.9663	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,892.59340	1,894.389	16.29	0.9024	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			55.63380	54.137	16.31	0.0967	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,902.03380	1,903.837	16.31	0.9033	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			55.08050	53.592	16.33	0.0958	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,911.48050	1,913.292	16.33	0.9042	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			56.19340	54.689	16.29	0.0976	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			147.71150	147.527	15.28	0.1974	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,546.81150	1,549.927	15.28	0.8026	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			150.18540	149.997	15.25	0.2003	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,529.28540	1,532.397	15.25	0.7997	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			148.94280	148.756	15.26	0.1988	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,538.04280	1,541.156	15.26	0.8012	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												47,698,898.60	4,749	30,084
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.85520		9.89280			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.03560		10.07380			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.20910		10.24760			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.38380		10.42300			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	20
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.24890	0.423	47.80	0.0018	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,847.44890	2,885.223	47.80	0.9982	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.25210	0.429	47.99	0.0018	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,857.45210	2,895.229	47.99	0.9982	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.24580	0.416	47.60	0.0017	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,837.44580	2,875.216	47.60	0.9983	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			27.82470	25.886	18.03	0.0624	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,694.02470	1,730.286	18.03	0.9376	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			27.41580	25.494	18.05	0.0615	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,703.61580	1,739.894	18.05	0.9385	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			28.23930	26.284	18.02	0.0633	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,684.43930	1,720.684	18.02	0.9367	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			155.92100	150.826	16.46	0.2227	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,198.32100	1,231.726	16.46	0.7773	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			154.44850	149.333	16.47	0.2208	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,206.84850	1,240.233	16.47	0.7792	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			157.40660	152.337	16.44	0.2246	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,189.80660	1,223.237	16.44	0.7754	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			469.74270	458.508	14.29	0.4789	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			586.74270	614.708	14.29	0.5211	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			465.95570	454.858	14.30	0.4760	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			592.95570	621.058	14.30	0.5240	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			473.55930	462.188	14.27	0.4818	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			580.55930	608.388	14.27	0.5182	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	20

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	13/03/2017	Foreign Exchange Future			12.96970		13.02250			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.27420		13.32910			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.57030		13.62800			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.87530		13.93470			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			0.07850	0.075	43.49	0.0003	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			4,037.57850	4,090.375	43.49	0.9997	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			0.07620	0.073	43.49	0.0003	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			4,047.57620	4,100.373	43.49	0.9997	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			0.08080	0.077	43.49	0.0003	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			4,027.58080	4,080.377	43.49	0.9997	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			41.52320	38.775	20.52	0.0624	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,592.42320	2,644.575	20.52	0.9376	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			41.08030	38.370	20.53	0.0618	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,601.98030	2,654.170	20.53	0.9382	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			41.97180	39.185	20.51	0.0630	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,582.87180	2,634.985	20.51	0.9370	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			237.82040	226.939	19.68	0.2152	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,999.82040	2,046.639	19.68	0.7848	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			236.40760	225.599	19.69	0.2141	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,008.40760	2,055.299	19.69	0.7859	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			239.24260	228.287	19.67	0.2163	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,991.24260	2,037.987	19.67	0.7837	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			807.62280	779.965	17.19	0.5019	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			902.92280	934.665	17.19	0.4981	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			803.80600	776.269	17.21	0.5001	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			909.10600	940.969	17.21	0.4999	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			811.46330	783.679	17.18	0.5037	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			896.76330	928.379	17.18	0.4963	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			1.90620		1.90580			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.92340		1.92420			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93940		1.94150			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95480		1.95740			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			0.05720	0.108	42.42	0.0003	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,842.05720	5,838.108	42.42	0.9997	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.04580	0.088	42.42	0.0002	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,942.04580	5,938.088	42.42	0.9998	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			0.07130	0.133	42.42	0.0004	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,742.07130	5,738.133	42.42	0.9996	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			66.04150	66.227	19.63	0.0745	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,424.04150	3,432.227	19.63	0.9255	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			75.59510	75.818	19.41	0.0843	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,233.59510	3,241.818	19.41	0.9157	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			70.64400	70.849	19.52	0.0792	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,328.64400	3,336.849	19.52	0.9208	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			332.60710	333.022	17.75	0.2368	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,417.60710	2,439.022	17.75	0.7632	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			317.70490	318.154	17.86	0.2276	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,502.70490	2,524.154	17.86	0.7724	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			348.65320	348.934	17.66	0.2464	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,333.65320	2,354.934	17.66	0.7536	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			983.53060	998.143	15.42	0.4506	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,110.88970	1,100.220	15.46	0.5346	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,036.88970	1,052.220	15.46	0.4654	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,067.73130	1,057.637	15.52	0.5201	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,093.73130	1,109.637	15.52	0.4799	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,157.53060	1,146.143	15.42	0.5494	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		1.91510			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			330.59030	329.298	16.47	0.3784	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			779.59030	781.298	16.47	0.6216	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			300.85970	299.731	16.62	0.3517	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			849.85970	851.731	16.62	0.6483	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			273.57380	272.599	16.77	0.3264	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			922.57380	924.599	16.77	0.6736	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			1.86300		1.86970			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.90570		1.91260			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			0.32060	0.917	37.48	0.0025	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,903.32060	3,970.917	37.48	0.9975	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			0.27140	0.894	38.15	0.0024	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			4,003.27140	4,070.894	38.15	0.9976	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			0.23020	0.874	38.83	0.0023	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
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,103.23020	4,170.874	38.83	0.9977	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,768.51920	2,833.611	18.56	0.8977	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			106.53450	101.504	18.19	0.1142	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,580.53450	2,644.504	18.19	0.8858	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			100.30480	95.859	18.38	0.1081	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,674.30480	2,738.859	18.38	0.8919	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			94.51920	90.611	18.56	0.1023	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			1.68930		1.68420			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.72020		1.71520			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74880		1.74400			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77640		1.77160			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			0.17870	0.181	40.37	0.0006	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,658.17870	4,607.181	40.37	0.9994	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.16870	0.174	40.97	0.0005	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,758.16870	4,707.175	40.97	0.9995	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			0.18970	0.189	39.78	0.0006	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,558.18970	4,507.189	39.78	0.9994	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			128.33050	132.627	20.83	0.1392	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,576.33050	2,530.627	20.83	0.8608	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			120.97350	124.999	21.01	0.1318	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,668.97350	2,622.999	21.01	0.8682	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			114.11150	117.884	21.18	0.1248	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,762.11150	2,715.884	21.18	0.8752	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			335.57940	344.082	19.39	0.2468	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,395.57940	2,356.082	19.39	0.7532	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			320.23350	328.307	19.50	0.2371	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,480.23350	2,440.307	19.50	0.7629	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			350.45210	359.293	19.26	0.2564	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,310.45210	2,271.293	19.26	0.7436	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,064.46100	1,086.498	16.68	0.5393	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,048.46100	1,022.498	16.68	0.4607	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,024.65830	1,045.991	16.78	0.5245	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,108.65830	1,081.991	16.78	0.4755	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,105.81170	1,128.569	16.57	0.5544	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			989.81170	964.569	16.57	0.4456	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			0.12730		0.12660			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
KES / R	On	19/06/2017	Foreign Exchange Future			0.12690		0.12650			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12560		0.12650			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12470		0.12640			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			9.33840		9.42310			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.47360		9.55960			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.60380		9.69080			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.73340		9.82120			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			0.06850	0.033	27.31	0.0003	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,666.96850	1,751.633	27.31	0.9997	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.06630	0.032	27.38	0.0003	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,676.96630	1,761.632	27.38	0.9997	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.06410	0.031	27.44	0.0003	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,686.96410	1,771.631	27.44	0.9997	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			25.57690	19.629	16.19	0.0565	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,415.97690	1,496.029	16.19	0.9435	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			25.12930	19.248	16.21	0.0555	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,425.52930	1,505.648	16.21	0.9445	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			26.03270	20.018	16.18	0.0575	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,406.43270	1,486.418	16.18	0.9425	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,027.08040	1,100.192	15.24	0.7879	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			136.38610	122.572	15.26	0.2100	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,035.58610	1,108.772	15.26	0.7900	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			139.39270	125.428	15.23	0.2142	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,018.59270	1,091.628	15.23	0.7858	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			137.88040	123.992	15.24	0.2121	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			728.84660	766.006	21.04	0.4769	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			744.28510	693.853	21.01	0.5208	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			733.08510	770.453	21.01	0.4792	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			738.54730	688.325	20.98	0.5186	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			737.34730	774.925	20.98	0.4814	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			750.04660	699.406	21.04	0.5231	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			1.25660		1.25760			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27070		1.27210			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28500		1.28830			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29660		1.30320			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 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			1,724.00000	1,734.000		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			1,824.00000	1,834.000		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			1,624.00000	1,634.000		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			1,079.00000	1,093.000		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			1,179.00000	1,193.000		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			1,279.00000	1,293.000		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			817.00000	850.000		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			917.00000	950.000		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			717.00000	750.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			168.00000	234.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			32.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			0.00000	34.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			68.00000	134.000		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
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 13/03/2017 Foreign Exchange Future			1.23030		1.24390			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.23360		1.24710			0.0000	0.00	0	4,048
QUANTO £On 18/09/2017 Foreign Exchange Future			1.23690		1.25040			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.24090		1.25420			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	4,048
Total QUANTO £ / \$									0.00	0	4,048
QUANTO €On 13/03/2017 Foreign Exchange Future			1.05370		1.06090			0.0000	52,685.00	50	1,373
QUANTO €On 19/06/2017 Foreign Exchange Future			1.05880		1.06600			0.0000	0.00	0	12,701
QUANTO €On 18/09/2017 Foreign Exchange Future			1.06410		1.07120			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.07000		1.07700			0.0000	0.00	0	0
Total QUANTO € / \$ Future									52,685.00	50	14,074
Total QUANTO € / \$									52,685.00	50	14,074

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	13/03/2017	Foreign Exchange Future			21,858.13000		21,918.29000			0.0000	0.00	0	0
RAIN	On	19/06/2017	Foreign Exchange Future			22,244.32000		22,310.17000			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			9.29760		9.33800			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.46190		9.50470			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			0.08820	0.042	27.22	0.0004	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,662.08820	1,702.442	27.22	0.9996	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			0.08520	0.040	27.28	0.0003	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,672.08520	1,712.440	27.28	0.9997	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			0.09130	0.044	27.17	0.0004	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,652.09130	1,692.444	27.17	0.9996	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			58.42790	53.100	16.43	0.1293	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,073.72790	1,111.200	16.43	0.8707	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			57.33380	52.115	16.44	0.1272	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,082.63380	1,120.215	16.44	0.8728	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			59.54100	54.101	16.42	0.1313	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,064.84100	1,102.201	16.42	0.8687	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			3.56600		3.59620			0.0000	5,349,000.00	1,500	19,800
TRY / R	On	19/06/2017	Foreign Exchange Future			3.53450		3.56340			0.0000	0.00	0	0
Total TRY / R Future												5,349,000.00	1,500	19,800
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.00000	0.016	48.12	0.0002	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,273.80000	1,304.016	48.12	0.9998	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.00000	0.015	48.12	0.0002	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,283.80000	1,314.015	48.12	0.9998	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.00000	0.017	48.12	0.0002	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,263.80000	1,294.017	48.12	0.9998	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			6.48500	5.336	18.84	0.0378	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			713.08500	740.836	18.84	0.9622	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			6.48470	5.375	19.05	0.0377	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			723.08470	750.875	19.05	0.9623	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			6.48680	5.298	18.62	0.0380	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			703.08680	730.798	18.62	0.9620	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									5,349,000.00	1,500	19,800
ZMW / R On 13/03/2017 Foreign Exchange Future			1.36590		1.37090			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.34070		1.34720			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.32130		1.33230			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.30270		1.30770			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,209,694,873.20	92,826	1,085,451
Total Options									917,969.75	2,870	1,669,699
Grand Total:									1,210,612,842.95	95,696	2,755,150