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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/02/2017 Foreign Exchange Future			12.96280		13.03970			0.0000	259,256,000.00	20,000	0
\$ / R On 17/02/2017 Foreign Exchange Future			12.97170		13.03970			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			12.96510		13.04760			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			12.96740		13.04880			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			12.96970		13.04990			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			12.97650		13.05340			0.0000	0.00	0	1,673
\$ / R On 28/02/2017 Foreign Exchange Future			12.97880		13.05610			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			12.98110		13.05880			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.00830		13.09120			0.0000	1,058,693,503.80	81,386	427,125
\$ / R On 16/03/2017 Foreign Exchange Future			13.01290		13.09930			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.01510		13.04900			0.0000	0.00	0	0
\$ / R On 29/03/2017 Foreign Exchange Future			13.04500		13.13020			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.04960		13.13490			0.0000	0.00	0	4,271
\$ / R On 11/04/2017 Foreign Exchange Future			13.07510		13.16070			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.07740		13.16300			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.07970		13.16540			0.0000	0.00	0	697
\$ / R On 18/04/2017 Foreign Exchange Future			13.09130		13.17710			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.09830		13.18430			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.10770		13.19380			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.11470		13.20100			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.12880		13.21540			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/05/2017	Foreign Exchange Future			13.14520		13.23210			0.0000	0.00	0	70
\$ / R	On	26/05/2017	Foreign Exchange Future			13.18030		13.26770			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.23620		13.32440			0.0000	113,791,611.40	8,597	224,249
\$ / R	On	28/06/2017	Foreign Exchange Future			13.25720		13.34570			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.26180		13.35040			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.28970		13.37870			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.31070		13.39990			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.32000		13.40940			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.32470		13.41410			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.33400		13.42360			0.0000	0.00	0	890
\$ / R	On	11/08/2017	Foreign Exchange Future			13.35960		13.44950			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.40140		13.49180			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.44760		13.53860			0.0000	1,344,760.00	100	17,696
\$ / R	On	27/09/2017	Foreign Exchange Future			13.46840		13.55970			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.52850		13.62060			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.53770		13.63000			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.57700		13.66980			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.61150		13.70480			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.65740		13.75150			0.0000	5,736,108.00	420	16,006
\$ / R	On	22/12/2017	Foreign Exchange Future			13.66660		13.76080			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.78810		13.88450			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.79270		13.88920			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.86680		13.96350			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.95260		14.04930			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.98980		14.08640			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.99900		14.09570			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.07790		14.17450			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.20780		14.30440			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.28900		14.38550			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.42130		14.51770			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.49320		14.58960			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.63470		14.73110			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.71250		14.80890			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,438,821,983.20</b>	<b>110,503</b>	<b>703,332</b>
\$ / R	On	16/02/2017	Foreign Exchange Option	13.23	Call			9.50760	0.000	19.53	0.0000	0.00	0	0
\$ / R	On	16/02/2017	Foreign Exchange Option	13.23	Put			199.80760	267.200	19.53	1.0000	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			0.04600	0.044	56.59	0.0004	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			1,280.34600	1,348.344	56.59	0.9996	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			0.02990	0.024	78.46	0.0002	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,990.32990	2,058.324	78.46	0.9998	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			3.36860	0.836	38.92	0.0094	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			573.66860	639.136	38.92	0.9906	0.00	0	25,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			3.49980	2.987	24.86	0.0199	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			805.89980	887.887	24.86	0.9801	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			3.75490	2.033	22.74	0.0143	0.00	0	45,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put		854.95490	934.633	22.74	0.9857	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call		21.96510	12.001	18.90	0.0790	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put		433.16510	504.601	18.90	0.9210	0.00	0	36,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call		11.54050	6.040	19.78	0.0422	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put		562.74050	638.640	19.78	0.9578	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call		7.58350	4.270	20.66	0.0300	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put		648.78350	726.870	20.66	0.9700	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call		44.62710	25.984	17.89	0.1563	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put		295.82710	358.584	17.89	0.8437	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call		0.09930	0.039	30.72	0.0003	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put		2,150.19930	2,230.339	30.72	0.9997	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call		21.48850	11.407	18.45	0.0730	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put		471.58850	541.707	18.45	0.9270	0.00	0	60
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		12.69030	6.609	18.59	0.0396	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		699.29030	770.109	18.59	0.9604	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		5.48730	2.447	22.68	0.0133	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		1,179.38730	1,253.647	22.68	0.9867	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		8.24240	3.774	21.15	0.0201	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		1,049.44240	1,122.674	21.15	0.9799	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		904.45980	823.405	16.18	0.9378	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		13.25980	15.105	16.18	0.0622	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		622.79860	552.025	15.40	0.8435	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		31.59860	43.725	15.40	0.1565	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		424.20020	365.612	15.76	0.6939	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		83.00020	107.312	15.76	0.3061	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		266.63390	222.993	16.12	0.5144	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		175.43390	214.693	16.12	0.4856	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call		0.00000	201.485	16.30	0.4786	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put		0.00000	243.185	16.30	0.5214	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call		0.00000	263.599	16.00	0.5728	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put		0.00000	175.299	16.00	0.4272	1,893,227.04	10,800	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call		272.06330	227.811	16.10	0.5217	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put		170.86330	209.511	16.10	0.4783	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		176.40450	147.172	16.85	0.3784	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		285.20450	338.872	16.85	0.6216	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		250.78810	209.872	16.23	0.4928	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		189.58810	231.572	16.23	0.5072	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		245.65350	205.643	16.26	0.4857	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		194.45350	237.343	16.26	0.5143	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call		0.00000	118.554	17.21	0.3192	4,943,689.29	41,700	41,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put		0.00000	410.254	17.21	0.6808	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		216.38190	181.737	16.48	0.4438	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		225.18190	273.437	16.48	0.5562	984,372.48	3,600	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		195.53050	163.663	16.66	0.4104	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		254.33050	305.363	16.66	0.5896	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		59.36420	47.857	18.60	0.1492	0.00	0	1,603

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	13.70	Put			668.16420	739.557	18.60	0.8508	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			158.91280	132.168	17.03	0.3480	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			317.71280	373.868	17.03	0.6520	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			155.60260	129.338	17.06	0.3421	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			324.40260	381.038	17.06	0.6579	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			34.80440	27.445	19.14	0.0923	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			863.60440	939.145	19.14	0.9077	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			92.64400	76.039	17.94	0.2216	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			501.44400	567.739	17.94	0.7784	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			66.39420	54.152	18.48	0.1657	64,981.92	1,200	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			625.19420	695.852	18.48	0.8343	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			22.02000	17.215	19.58	0.0610	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			1,030.82000	1,108.915	19.58	0.9390	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			53.06320	42.247	18.73	0.1342	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			711.86320	783.947	18.73	0.8658	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			36.59680	28.889	19.09	0.0965	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			845.39680	920.589	19.09	0.9035	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			10.10340	8.139	20.46	0.0306	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,318.90340	1,399.839	20.46	0.9694	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			29.16310	22.916	19.32	0.0787	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			927.96310	1,004.616	19.32	0.9213	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			28.43180	22.330	19.34	0.0769	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			937.23180	1,014.030	19.34	0.9231	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			7.94420	6.395	20.89	0.0243	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,426.74420	1,508.095	20.89	0.9757	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			16.57710	12.902	19.85	0.0470	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			1,135.37710	1,214.602	19.85	0.9530	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			13.11810	10.177	20.08	0.0379	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,221.91810	1,301.877	20.08	0.9621	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			3.67840	2.955	22.31	0.0115	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,792.47840	1,874.655	22.31	0.9885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			9.25250	7.451	20.62	0.0282	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,358.05250	1,439.151	20.62	0.9718	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			8.11820	6.536	20.85	0.0248	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,416.91820	1,498.236	20.85	0.9752	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			2.90530	2.333	22.78	0.0091	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,911.70530	1,994.033	22.78	0.9909	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			6.27820	5.051	21.31	0.0194	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,535.07820	1,616.751	21.31	0.9806	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			5.89330	4.740	21.43	0.0182	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,564.69330	1,646.440	21.43	0.9818	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1.54720	1.240	24.09	0.0049	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			2,250.34720	2,332.940	24.09	0.9951	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			3.46550	2.784	22.43	0.0109	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,822.26550	1,904.484	22.43	0.9891	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			3.14060	2.522	22.62	0.0099	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,871.94060	1,954.222	22.62	0.9901	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			1.21370	0.972	24.63	0.0038	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,390.01370	2,472.672	24.63	0.9962	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			2.39960	1.925	23.16	0.0076	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			2,011.19960	2,093.625	23.16	0.9924	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1.88530	1.512	23.66	0.0059	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			2,140.68530	2,223.212	23.66	0.9941	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			0.85370	0.833	26.31	0.0031	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,649.65370	2,732.533	26.31	0.9969	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1.52020	1.218	24.13	0.0048	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			2,260.32020	2,342.918	24.13	0.9952	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1.49360	1.197	24.16	0.0047	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			2,270.29360	2,352.897	24.16	0.9953	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.98870	0.991	30.49	0.0032	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			3,129.78870	3,212.691	30.49	0.9968	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			1.17320	0.939	24.70	0.0037	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,409.97320	2,492.639	24.70	0.9963	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.84490	0.822	25.96	0.0031	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,609.64490	2,692.522	25.96	0.9969	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1.29620	1.049	36.42	0.0029	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,910.09620	3,992.749	36.42	0.9971	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.86830	0.850	26.83	0.0031	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,709.66830	2,792.550	26.83	0.9969	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.92160	0.913	28.58	0.0032	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,909.72160	2,992.613	28.58	0.9968	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.06930	0.045	36.42	0.0002	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,348.86930	5,431.745	36.42	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			1.08640	1.102	32.93	0.0033	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,409.88640	3,492.802	32.93	0.9967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1.18560	1.214	35.11	0.0034	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,659.98560	3,742.914	35.11	0.9966	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00010	0.000	36.42	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,148.80010	8,231.700	36.42	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.78140	0.551	36.42	0.0016	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,219.58140	4,302.251	36.42	0.9984	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.07080	0.046	36.42	0.0002	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,338.87080	5,421.746	36.42	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	0.000	36.42	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,328.80000	8,411.700	36.42	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.01920	0.012	36.42	0.0000	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,908.81920	5,991.712	36.42	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.00780	0.005	36.42	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,288.80780	6,371.705	36.42	1.0000	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			44.99360	36.887	19.49	0.1110	0.00	0	20,000
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			865.69360	943.987	19.49	0.8890	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			0.00000	226.387	16.61	0.4865	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put		0.00000	261.287	16.61	0.5135	13,064,345.00	50,000	25,000
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call		161.18670	136.585	17.63	0.2910	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put		530.98670	591.585	17.63	0.7090	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call		4.67440	3.512	21.64	0.0111	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put		2,314.47440	2,398.512	21.64	0.9889	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call		27.55930	21.405	20.42	0.0564	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put		1,512.65930	1,591.805	20.42	0.9436	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call		116.88820	97.150	18.55	0.1944	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put		896.18820	962.050	18.55	0.8056	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call		174.32110	147.390	17.76	0.2750	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put		671.32110	729.989	17.76	0.7250	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call		148.56450	124.634	18.09	0.2388	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put		765.56450	827.234	18.09	0.7612	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		118.07060	98.127	18.55	0.1946	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		905.07060	970.727	18.55	0.8054	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		2.20250	1.982	25.81	0.0049	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		3,859.20250	3,944.582	25.81	0.9951	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		123.10690	102.276	18.52	0.1999	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		897.70690	962.576	18.52	0.8001	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		77.81430	63.174	19.51	0.1259	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		1,290.71430	1,361.874	19.51	0.8741	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		93.79110	77.241	19.35	0.1465	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		1,219.49110	1,288.941	19.35	0.8535	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		20.17820	15.693	22.10	0.0331	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,516.37820	2,597.993	22.10	0.9669	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		5.41040	4.221	23.34	0.0098	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,481.61040	3,566.521	23.34	0.9902	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		45.05180	36.176	20.73	0.0719	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,851.25180	1,928.475	20.73	0.9281	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		41.93550	33.577	20.85	0.0671	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,908.13550	1,985.877	20.85	0.9329	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		264.22920	228.360	17.20	0.3593	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		570.42920	620.660	17.20	0.6407	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		186.34540	159.057	18.01	0.2665	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		792.54540	851.357	18.01	0.7335	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		131.08600	110.503	18.78	0.1949	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		1,037.28600	1,102.803	18.78	0.8051	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		120.65060	102.392	19.15	0.1777	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		1,149.65060	1,217.692	19.15	0.8223	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		252.84830	221.672	17.67	0.3303	0.00	0	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		687.44830	742.872	17.67	0.6697	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		315.96960	281.158	17.39	0.3839	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		603.86960	655.958	17.39	0.6161	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		374.62550	338.408	17.38	0.4131	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		606.92550	658.108	17.38	0.5869	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		41.26860	36.875	22.61	0.0580	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,743.56860	2,826.575	22.61	0.9420	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		333.85120	303.961	18.02	0.3465	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		879.45120	937.761	18.02	0.6535	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		271.11590	246.486	18.59	0.2906	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		1,076.71590	1,140.286	18.59	0.7094	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		386.30630	351.999	17.63	0.3904	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		351.44630	384.239	16.25	0.4059	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,839.17070	4,925.326	24.93	0.9825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		8.05640	6.766	24.93	0.0108	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,333.65640	5,420.566	24.93	0.9892	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		846.43090	782.006	15.75	0.6877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		232.03090	255.806	15.75	0.3123	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		675.84630	620.439	16.25	0.5941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,990.30720	3,073.183	22.73	0.9324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		42.09680	37.727	23.77	0.0517	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,447.69680	3,531.527	23.77	0.9483	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		450.58250	411.174	17.21	0.4414	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		626.18250	674.974	17.21	0.5586	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		13.57070	11.526	24.93	0.0175	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,739.58150	2,821.774	22.15	0.9208	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		60.18220	54.453	22.37	0.0745	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,835.78220	2,918.253	22.37	0.9255	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		2.54560	2.087	24.93	0.0037	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,388.14560	6,475.887	24.93	0.9963	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		54.70720	49.383	22.73	0.0676	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,530.39240	2,611.305	21.71	0.9085	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		71.01660	64.105	21.84	0.0872	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,596.61660	2,677.905	21.84	0.9128	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		15.03470	12.798	24.93	0.0192	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,740.63470	4,826.598	24.93	0.9808	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		63.98150	57.974	22.15	0.0792	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,277.26260	2,356.516	21.23	0.8896	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		90.96630	82.087	21.25	0.1096	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,286.56630	2,365.887	21.25	0.8904	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		56.67890	51.208	22.59	0.0701	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,932.27890	3,015.008	22.59	0.9299	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		74.79240	67.505	21.71	0.0915	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,946.80560	2,023.219	20.60	0.8576	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		99.73810	90.006	21.04	0.1193	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,175.33810	2,253.806	21.04	0.8807	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		70.49590	63.636	21.86	0.0866	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,606.09590	2,687.436	21.86	0.9134	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		91.66260	82.716	21.23	0.1104	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,237.19460	1,304.111	19.03	0.7465	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		202.94450	184.161	19.40	0.2256	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,378.54450	1,447.961	19.40	0.7744	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	15.53	Call			90.27600	81.464	21.27	0.1089	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,295.87600	2,375.264	21.27	0.8911	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			121.20560	109.419	20.60	0.1424	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,116.19320	1,180.644	18.70	0.7191	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			250.51020	227.612	18.81	0.2714	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,156.11020	1,221.412	18.81	0.7286	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			92.36640	83.350	21.22	0.1112	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,267.96640	2,347.150	21.22	0.8888	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			231.59460	210.311	19.03	0.2535	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			976.26320	1,037.410	18.30	0.6826	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			275.45310	250.463	18.55	0.2946	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,061.05310	1,124.264	18.55	0.7054	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			149.04610	134.661	20.13	0.1713	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,714.64610	1,788.461	20.13	0.8287	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			260.59320	236.844	18.70	0.2809	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			751.90630	805.799	17.63	0.6096	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			344.84640	314.014	17.93	0.3559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			850.44640	907.814	17.93	0.6441	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			244.66530	222.261	18.87	0.2659	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,180.26530	1,246.061	18.87	0.7341	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			300.66320	273.610	18.30	0.3174	0.00	0	500
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			64.36950	59.184	22.59	0.0770	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,958.66950	3,041.984	22.59	0.9230	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			479.69290	439.333	17.21	0.4508	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			633.99290	682.133	17.21	0.5492	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			417.08960	381.528	17.63	0.4010	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			766.68960	819.728	17.63	0.5990	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			376.58890	345.513	18.07	0.3568	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			947.88890	1,005.814	18.07	0.6432	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			28.46730	25.055	24.82	0.0324	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,629.76730	4,715.355	24.82	0.9676	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			265.38520	243.975	19.29	0.2576	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,425.48520	1,493.275	19.29	0.7424	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			691.92900	639.964	16.56	0.5547	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			482.52900	519.964	16.56	0.4453	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			325.07910	299.167	18.71	0.3040	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,215.67910	1,279.167	18.71	0.6960	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			568.04080	524.569	17.12	0.4769	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			653.94080	699.869	17.12	0.5231	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			83.65650	78.820	22.85	0.0894	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,199.55650	3,284.120	22.85	0.9106	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			499.32670	460.811	17.52	0.4272	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			795.72670	846.811	17.52	0.5728	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			520.68140	481.696	17.55	0.4304	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			821.18140	872.096	17.55	0.5696	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			664.19380	617.673	17.03	0.5012	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	29/08/2017	Foreign Exchange Option	13.50	Put			672.39380	716.273	17.03	0.4988	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			106.10810	100.152	23.00	0.1006	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,454.30810	3,538.752	23.00	0.8994	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			721.80130	673.414	17.00	0.5140	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			683.20130	725.814	17.00	0.4860	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			625.18960	582.603	17.44	0.4603	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			836.58960	885.003	17.44	0.5397	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			621.61670	579.243	17.45	0.4582	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,461.40000	986,552.400	24.17	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,108.95510	1,040.463	15.79	0.6918	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			320.35510	342.863	15.79	0.3082	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			961.70970	900.637	16.17	0.6313	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			423.10970	453.037	16.17	0.3687	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,958.47280	4,044.140	23.93	0.9052	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			764.80710	713.808	16.83	0.5366	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			626.20710	666.208	16.83	0.4634	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			77.28950	70.611	24.17	0.0690	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,538.68950	4,623.011	24.17	0.9310	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.17	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,611.53310	3,696.168	23.16	0.8931	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			107.72990	102.345	23.89	0.0955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,939.12990	4,024.745	23.89	0.9045	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			107.39950	102.041	23.91	0.0951	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,948.79950	4,034.442	23.91	0.9049	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			107.07280	101.740	23.93	0.0948	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,012.12930	3,094.348	21.80	0.8655	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			130.00640	122.862	22.66	0.1159	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,391.40640	3,475.262	22.66	0.8841	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			121.34870	114.888	23.09	0.1080	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,582.74870	3,667.288	23.09	0.8920	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			120.13310	113.768	23.16	0.1069	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,348.24820	1,410.848	18.73	0.6698	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			370.24680	345.114	19.14	0.2981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,521.64680	1,587.514	19.14	0.7019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			181.89500	169.008	21.05	0.1592	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,643.29500	2,721.408	21.05	0.8408	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			150.72930	141.948	21.80	0.1345	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			843.01670	891.643	17.45	0.5418	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			478.36510	445.670	18.27	0.3709	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,159.76510	1,218.070	18.27	0.6291	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			452.51270	421.685	18.45	0.3541	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,233.91270	1,294.085	18.45	0.6459	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			416.84820	388.448	18.73	0.3302	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			126.64350	120.210	23.30	0.1095	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,696.94350	3,781.810	23.30	0.8905	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			747.87520	698.739	17.00	0.5195	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			688.17520	730.339	17.00	0.4805	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			421.14180	394.600	19.16	0.3110	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,610.54180	1,676.100	19.16	0.6890	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			831.80600	780.507	16.97	0.5360	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			701.80600	742.807	16.97	0.4640	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			144.20700	138.993	23.58	0.1161	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,964.20700	4,051.293	23.58	0.8839	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			691.59090	649.630	17.70	0.4538	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,001.79090	1,052.630	17.70	0.5462	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			917.76810	865.345	16.93	0.5516	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			712.96810	753.845	16.93	0.4484	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			167.61250	160.245	23.75	0.1236	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,202.81250	4,288.745	23.75	0.8764	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,220.85000	1,155.604	16.14	0.6584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			469.35000	498.204	16.14	0.3416	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			212.25300	203.105	22.75	0.1508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,760.75300	3,845.705	22.75	0.8492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,897.76660	1,820.889	15.04	0.8438	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			146.26660	163.489	15.04	0.1562	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			0.00000	1,465.802	15.73	0.7542	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			0.00000	308.402	15.73	0.2458	801,844.42	2,600	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			218.08710	208.497	22.56	0.1550	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,666.58710	3,751.097	22.56	0.8450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			168.33210	155.051	23.59	0.1175	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,476.83210	4,557.651	23.59	0.8825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			212.82550	203.630	22.73	0.1512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,751.32550	3,836.230	22.73	0.8488	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			243.07590	231.610	21.85	0.1729	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,311.57590	3,394.210	21.85	0.8271	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			211.68620	202.579	22.77	0.1504	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,770.18620	3,855.179	22.77	0.8496	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			219.89310	210.166	22.51	0.1563	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,638.39310	3,722.766	22.51	0.8437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			327.19730	308.087	20.54	0.2268	1,602,049.80	5,200	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,575.69730	2,650.687	20.54	0.7732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			215.72110	206.308	22.64	0.1533	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,704.22110	3,788.908	22.64	0.8467	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			263.95960	250.943	21.35	0.1875	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,062.45960	3,143.543	21.35	0.8125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			617.57130	582.229	18.42	0.3931	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,366.07130	1,424.829	18.42	0.6069	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			222.34500	212.432	22.43	0.1581	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,600.84500	3,685.032	22.43	0.8419	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			498.78050	470.669	19.22	0.3278	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,747.28050	1,813.270	19.22	0.6722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			742.02020	699.290	17.79	0.4560	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,080.52020	1,131.890	17.79	0.5440	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			297.02000	279.900	20.85	0.2080	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,785.52000	2,862.500	20.85	0.7920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			712.42970	671.290	17.93	0.4415	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,140.92970	1,193.890	17.93	0.5585	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,039.57990	983.031	16.67	0.5892	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			638.07990	675.631	16.67	0.4108	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			609.55020	574.681	18.47	0.3888	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,388.05020	1,447.281	18.47	0.6112	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			772.95140	728.593	17.66	0.4710	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,021.45140	1,071.193	17.66	0.5290	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,025.44440	969.485	16.72	0.5834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			653.94440	692.085	16.72	0.4166	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			722.14890	680.483	17.88	0.4463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,120.64890	1,173.083	17.88	0.5537	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,098.06000	1,039.143	16.49	0.6127	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			576.56000	611.743	16.49	0.3873	0.00	0	20,403
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			176.73560	162.940	23.58	0.1218	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,435.93560	4,516.340	23.58	0.8782	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			981.96940	927.992	16.91	0.5622	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			721.16940	761.392	16.91	0.4378	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			843.03780	797.551	17.83	0.4693	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,158.53780	1,209.451	17.83	0.5307	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			854.43630	808.518	17.79	0.4733	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,145.23630	1,195.818	17.79	0.5267	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			320.01280	309.087	22.59	0.1911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,866.51280	3,952.287	22.59	0.8089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			321.44560	310.413	22.55	0.1920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,847.94560	3,933.613	22.55	0.8080	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			320.72970	309.749	22.57	0.1915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,857.22970	3,942.949	22.57	0.8085	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			597.20180	567.393	20.00	0.3210	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,357.90180	2,424.793	20.00	0.6790	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			779.26350	740.412	18.99	0.4026	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,729.96350	1,787.812	18.99	0.5974	0.00	0	1,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1,000.13030	951.237	18.26	0.4835	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,313.73030	1,361.437	18.26	0.5165	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,045.08320	994.403	18.14	0.4983	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,249.38320	1,295.403	18.14	0.5017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			438.28610	424.518	22.50	0.2264	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,963.78610	4,046.618	22.50	0.7736	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			437.45710	423.746	22.52	0.2259	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,972.95710	4,055.846	22.52	0.7741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,400.25660	1,339.088	17.35	0.6017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			865.75660	901.188	17.35	0.3983	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			439.12330	425.292	22.49	0.2268	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	18/06/2018	Foreign Exchange Option	17.69	Put			3,954.62330	4,037.392	22.49	0.7732	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,155.18110	1,103.894	18.57	0.4948	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,470.78110	1,516.094	18.57	0.5052	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,157.42450	1,107.171	18.82	0.4813	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,631.92450	1,678.171	18.82	0.5187	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,154.13880	1,104.004	18.83	0.4802	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,638.63880	1,685.004	18.83	0.5198	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,160.72840	1,110.343	18.81	0.4823	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,625.22840	1,671.343	18.81	0.5177	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,290.96560	1,237.713	18.83	0.5014	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,633.26560	1,676.413	18.83	0.4986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,288.32700	1,236.303	19.02	0.4896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,778.72700	1,823.103	19.02	0.5104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,285.03110	1,233.124	19.03	0.4887	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,785.43110	1,829.924	19.03	0.5113	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,291.62510	1,239.483	19.02	0.4906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,772.02510	1,816.283	19.02	0.5094	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,420.57110	1,366.063	19.03	0.5071	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,789.47110	1,831.363	19.03	0.4929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,429.37000	1,378.566	19.32	0.4977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,940.47000	1,986.066	19.32	0.5023	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,426.07830	1,375.377	19.33	0.4968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,947.17830	1,992.877	19.33	0.5032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,432.67080	1,381.765	19.31	0.4986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,933.77080	1,979.265	19.31	0.5014	0.00	0	0
<b>Total \$ / R Option</b>												<b>23,354,509.95</b>	<b>115,100</b>	<b>1,706,000</b>
<b>Total \$ / R</b>												<b>1,462,176,493.15</b>	<b>225,603</b>	<b>2,409,332</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.00830		13.09120			0.0000	143,091.30	11	466
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.23620		13.32440			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.44760		13.53860			0.0000	0.00	0	1
<b>Total \$ / R MAXI Future</b>												<b>143,091.30</b>	<b>11</b>	<b>510</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			129.16030	107.107	36.42	0.0029	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			390,009.16030	398,277.107	36.42	0.9971	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			129.62480	104.938	36.42	0.0029	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			391,009.62480	399,274.938	36.42	0.9971	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			130.09480	102.810	36.42	0.0028	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			392,010.09480	400,272.810	36.42	0.9972	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			5,132.87200	4,625.788	22.97	0.0634	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			309,692.87200	318,005.788	22.97	0.9366	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			5,103.61780	4,598.667	22.99	0.0630	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			310,663.61780	318,978.667	22.99	0.9370	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			5,074.59260	4,571.854	23.02	0.0627	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			311,634.59260	319,951.854	23.02	0.9373	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Call			28,958.35510	26,876.775	19.82	0.2404	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Put			189,098.35510	196,116.775	19.82	0.7596	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.15	Call			28,797.31840	26,727.287	19.84	0.2392	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.15	Put			189,937.31840	196,967.287	19.84	0.7608	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Call			28,637.27530	26,578.736	19.85	0.2381	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Put			190,777.27530	197,818.736	19.85	0.7619	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>143,091.30</b>	<b>11</b>	<b>510</b>
£ / R	On 28/02/2017	Foreign Exchange Future				16.22400		16.25160			0.0000	0.00	0	48
£ / R	On 13/03/2017	Foreign Exchange Future				16.26450		16.29890			0.0000	4,017,331.50	247	49,606
£ / R	On 31/03/2017	Foreign Exchange Future				16.32340		16.36210			0.0000	0.00	0	270
£ / R	On 13/04/2017	Foreign Exchange Future				16.36740		16.40650			0.0000	0.00	0	61
£ / R	On 25/04/2017	Foreign Exchange Future				16.40780		16.44690			0.0000	0.00	0	73
£ / R	On 28/04/2017	Foreign Exchange Future				16.41770		16.45690			0.0000	0.00	0	79
£ / R	On 19/06/2017	Foreign Exchange Future				16.58940		16.63000			0.0000	99,536.40	6	24,670
£ / R	On 18/09/2017	Foreign Exchange Future				16.89870		16.94220			0.0000	0.00	0	462
£ / R	On 18/12/2017	Foreign Exchange Future				17.21310		17.25910			0.0000	0.00	0	5,738
<b>Total £ / R Future</b>												<b>4,116,867.90</b>	<b>253</b>	<b>81,007</b>
£ / R	On 28/02/2017	Foreign Exchange Option		17.89	Call			8.00330	7.374	27.14	0.0249	0.00	0	0
£ / R	On 28/02/2017	Foreign Exchange Option		17.89	Put			1,646.40330	1,673.374	27.14	0.9751	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		17.00	Call			142.24480	131.019	22.72	0.2376	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		17.00	Put			843.34480	866.519	22.72	0.7624	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		18.50	Call			16.20410	14.228	26.30	0.0331	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		18.50	Put			2,217.30410	2,249.728	26.30	0.9669	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		19.00	Call			8.48090	7.486	27.81	0.0179	0.00	0	600
£ / R	On 13/03/2017	Foreign Exchange Option		19.00	Put			2,709.58090	2,742.986	27.81	0.9821	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		23.75	Call			0.07700	0.070	39.83	0.0002	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		23.75	Put			7,451.17700	7,485.570	39.83	0.9998	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		23.76	Call			0.07580	0.069	39.83	0.0002	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		23.76	Put			7,461.17580	7,495.569	39.83	0.9998	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		21.00	Call			3.65140	3.634	38.88	0.0069	0.00	0	1,200
£ / R	On 13/03/2017	Foreign Exchange Option		21.00	Put			4,704.75140	4,739.134	38.88	0.9931	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		23.74	Call			0.07830	0.071	39.83	0.0002	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		23.74	Put			7,441.17830	7,475.571	39.83	0.9998	0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option		18.18	Call			68.54870	64.379	24.09	0.1035	0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option		18.18	Put			1,886.44870	1,920.979	24.09	0.8965	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Call			301.83610	290.597	21.50	0.3339	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Put			925.33610	953.197	21.50	0.6661	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Call			2.46940	2.433	31.94	0.0036	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Put			7,535.56940	7,574.633	31.94	0.9964	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Call			388.20400	373.093	21.14	0.3718	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Put			931.30400	955.393	21.14	0.6282	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			2.45060	2.322	23.15	0.0035	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	24.04	Put			7,412.45060	7,452.922	23.15	0.9965	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			2.50030	2.369	23.15	0.0036	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,392.50030	7,432.969	23.15	0.9964	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			2.47540	2.346	23.15	0.0036	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,402.47540	7,442.946	23.15	0.9964	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			630.64420	617.364	20.35	0.3704	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,698.44420	1,728.664	20.35	0.6296	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			635.92770	622.533	20.33	0.3729	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,683.72770	1,713.833	20.33	0.6271	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			633.28020	619.941	20.34	0.3716	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,691.08020	1,721.240	20.34	0.6284	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			81.67830	78.445	24.07	0.0532	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,982.57830	8,025.345	24.07	0.9468	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			82.36870	79.113	24.07	0.0536	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,963.26870	8,006.013	24.07	0.9464	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			82.02280	78.778	24.07	0.0534	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,972.92280	8,015.678	24.07	0.9466	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,800</b>
<b>Total £ / R</b>												<b>4,116,867.90</b>	<b>253</b>	<b>82,807</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11453		0.11432			0.0000	0.00	0	42
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11705		0.11688			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11947		0.11932			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,803</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			3.35260	3.000	32.13	0.0095	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,570.95260	2,550.000	32.13	0.9905	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.24060	0.198	32.13	0.0008	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,567.84060	3,547.198	32.13	0.9992	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.01220	0.009	32.13	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,567.61220	4,547.009	32.13	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,339.91300	3,321.311	23.75	0.9582	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			8.45170	7.595	23.75	0.0140	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,320.25170	4,302.795	23.75	0.9860	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			2.32660	2.014	23.75	0.0042	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,314.12660	5,297.214	23.75	0.9958	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			28.11300	26.111	23.75	0.0418	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			118.72110	114.406	23.31	0.1179	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,187.12110	3,167.706	23.31	0.8821	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			55.26870	52.451	23.31	0.0609	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,123.66870	4,105.751	23.31	0.9391	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			24.60460	22.952	23.31	0.0296	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,093.00460	5,076.252	23.31	0.9704	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
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>3,803</b>
€ / R	On	20/02/2017	Foreign Exchange Future			13.82590		13.79120			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			13.82330		13.79760			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			13.83490		13.80540			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			13.87290		13.84910			0.0000	6,423,152.70	463	74,639
€ / R	On	15/03/2017	Foreign Exchange Future			13.87880		13.85660			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.92870		13.90950			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.97080		13.95160			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.18160		14.16390			0.0000	5,162,102.40	364	80,269
€ / R	On	18/09/2017	Foreign Exchange Future			14.47950		14.46300			0.0000	43,438.50	3	1,552
€ / R	On	18/12/2017	Foreign Exchange Future			14.78360		14.76900			0.0000	0.00	0	154
<b>Total € / R Future</b>												<b>11,628,693.60</b>	<b>830</b>	<b>159,052</b>
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Call			7.55740	6.678	20.33	0.0541	0.00	0	0
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Put			526.35740	490.778	20.33	0.9459	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			0.15140	0.142	28.20	0.0009	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,962.55140	1,936.842	28.20	0.9991	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			1.97490	1.740	21.54	0.0097	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			1,366.57490	1,336.840	21.54	0.9903	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			974.13940	951.129	17.61	0.9163	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.83550	0.900	29.12	0.0029	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,321.73550	3,298.000	29.12	0.9971	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.27630	0.311	35.91	0.0009	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,841.17630	4,817.411	35.91	0.9991	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.27060	0.305	35.91	0.0009	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			23.23940	24.029	17.61	0.0837	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,851.17060	4,827.405	35.91	0.9991	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.26500	0.299	35.91	0.0009	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,861.16500	4,837.399	35.91	0.9991	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			1.71950	1.798	21.94	0.0070	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,152.61950	2,128.898	21.94	0.9930	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			302.35260	312.802	14.51	0.6438	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			143.25260	129.902	14.51	0.3562	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			79.98740	82.893	16.18	0.2435	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			530.88740	509.993	16.18	0.7565	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			13.34130	13.375	17.85	0.0486	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,216.74130	1,194.575	17.85	0.9514	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			32.74900	30.956	18.06	0.0809	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,343.24900	1,322.256	18.06	0.9191	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			103.11040	99.103	16.79	0.1994	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			951.51040	928.303	16.79	0.8006	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			5.96840	5.798	21.81	0.0099	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,042.06840	5,024.198	21.81	0.9901	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			89.78320	89.788	19.20	0.1208	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			487.21220	473.686	15.53	0.4597	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,185.88320	2,168.188	19.20	0.8792	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			6.11330	5.940	21.81	0.0101	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,022.21330	5,004.340	21.81	0.9899	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			6.04040	5.869	21.81	0.0100	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,032.14040	5,014.269	21.81	0.9900	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			541.11220	545.286	15.53	0.5403	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,054.13380	5,037.698	23.03	0.9439	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			56.74810	56.811	23.03	0.0558	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,063.74810	5,047.311	23.03	0.9442	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			56.36490	56.426	23.03	0.0555	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,073.36490	5,056.926	23.03	0.9445	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			57.13380	57.198	23.03	0.0561	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,510.79100	3,494.201	20.61	0.8329	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			229.37200	227.385	20.63	0.1667	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,520.37200	3,503.785	20.63	0.8333	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			228.95200	226.968	20.65	0.1663	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,529.95200	3,513.368	20.65	0.8337	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			65.23990	64.320	23.41	0.0522	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,706.23990	6,690.720	23.41	0.9478	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			229.79100	227.801	20.61	0.1671	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,680</b>
<b>Total € / R</b>												<b>11,628,693.60</b>	<b>830</b>	<b>160,732</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.01670		10.04890			0.0000	200,334.00	20	22,380
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.17090		10.20580			0.0000	0.00	0	7,655
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.31690		10.35340			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.46310		10.50190			0.0000	0.00	0	33
<b>Total AU\$ / R Future</b>												<b>200,334.00</b>	<b>20</b>	<b>30,293</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.37610	0.380	23.46	0.0021	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,911.47610	1,943.680	23.46	0.9979	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.39050	0.394	23.34	0.0022	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,891.49050	1,923.694	23.34	0.9978	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.38320	0.387	23.40	0.0022	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,901.48320	1,933.687	23.40	0.9978	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			18.49460	16.949	16.68	0.0436	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,872.69460	1,906.049	16.68	0.9564	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			18.20870	16.686	16.70	0.0430	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,882.40870	1,915.786	16.70	0.9570	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			18.78450	17.217	16.67	0.0442	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,862.98450	1,896.317	16.67	0.9558	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,899.96840	1,933.749	16.43	0.8968	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			64.60720	61.820	16.39	0.1051	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	12.17	Put			1,881.20720	1,914.920	16.39	0.8949	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			63.98510	61.232	16.41	0.1042	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,890.58510	1,924.332	16.41	0.8958	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			63.36840	60.649	16.43	0.1032	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			161.55740	155.242	15.28	0.2024	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,529.65740	1,562.142	15.28	0.7976	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			160.25510	153.999	15.30	0.2009	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,538.35510	1,570.899	15.30	0.7991	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			162.87150	156.493	15.27	0.2038	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,520.97150	1,553.393	15.27	0.7962	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>200,334.00</b>	<b>20</b>	<b>30,293</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.96850		9.99850			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.15300		10.18650			0.0000	0.00	0	10
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.32770		10.36370			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.30230	0.280	30.56	0.0013	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,731.80230	2,761.780	30.56	0.9987	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.30150	0.279	30.64	0.0013	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,741.80150	2,771.779	30.64	0.9987	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.30080	0.278	30.71	0.0013	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,751.80080	2,781.778	30.71	0.9987	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			42.53660	40.050	17.64	0.0871	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,586.03660	1,617.050	17.64	0.9129	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			41.96020	39.502	17.66	0.0860	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,595.46020	1,626.501	17.66	0.9140	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			41.39300	38.960	17.68	0.0850	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,604.89300	1,635.960	17.68	0.9150	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			191.10360	185.128	16.11	0.2567	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,107.40360	1,137.428	16.11	0.7433	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			189.36440	183.457	16.13	0.2547	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,115.66440	1,145.757	16.13	0.7453	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			187.64250	181.803	16.15	0.2527	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,123.94250	1,154.103	16.15	0.7473	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			13.03390		13.00280			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.34100		13.31550			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.63940		13.61430			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
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1.70150	1.901	38.77	0.0047	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			4,048.90150	4,018.001	38.77	0.9953	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1.67010	1.867	38.77	0.0046	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			4,058.87010	4,027.967	38.77	0.9954	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1.63930	1.833	38.77	0.0046	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			4,068.83930	4,037.933	38.77	0.9954	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			52.20570	50.078	20.01	0.0754	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,606.70570	2,579.078	20.01	0.9246	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			51.72850	49.598	20.02	0.0748	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,616.22850	2,588.598	20.02	0.9252	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			51.25580	49.123	20.03	0.0741	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,625.75580	2,598.123	20.03	0.9259	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			245.29020	243.652	19.06	0.2267	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,010.99020	1,984.252	19.06	0.7733	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			243.86400	242.211	19.08	0.2255	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,019.56400	1,992.811	19.08	0.7745	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			242.44680	240.776	19.09	0.2244	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,028.14680	2,001.376	19.09	0.7756	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CNH / R	On	13/03/2017	Foreign Exchange Future			1.89650		1.90580			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.91290		1.92230			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.92730		1.93810			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,743.08760	5,836.249	35.80	0.9976	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			0.93510	1.080	35.80	0.0021	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,842.93510	5,936.080	35.80	0.9979	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.80310	0.933	35.80	0.0019	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,942.80310	6,035.933	35.80	0.9981	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1.08760	1.249	35.80	0.0024	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,362.36360	3,449.723	19.44	0.9165	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			80.26240	74.048	19.55	0.0789	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,457.26240	3,545.048	19.55	0.9211	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			90.82240	83.727	19.32	0.0883	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,267.82240	3,354.727	19.32	0.9117	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			85.36360	78.723	19.44	0.0835	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			361.08050	338.573	17.52	0.2378	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,380.08050	2,465.573	17.52	0.7622	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			344.77860	323.512	17.62	0.2287	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,463.77860	2,550.512	17.62	0.7713	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			329.69300	309.505	17.72	0.2200	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,548.69300	2,636.505	17.72	0.7800	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	02/05/2017	Foreign Exchange Future			1.90500		1.91400			0.0000	0.00	0	362
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			310.08820	282.106	16.57	0.3168	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			970.08820	1,032.106	16.57	0.6832	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			368.20520	335.720	16.28	0.3637	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			828.20520	885.720	16.28	0.6363	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			338.00630	307.827	16.43	0.3397	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			898.00630	957.827	16.43	0.6603	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
DKK / R	On	13/03/2017	Foreign Exchange Future			1.86920		1.86590			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.91240		1.90950			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			4.08560	4.084	31.14	0.0083	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,145.08560	4,112.084	31.14	0.9917	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			4.17900	4.214	30.05	0.0088	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,945.17900	3,912.214	30.05	0.9912	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			4.12900	4.145	30.60	0.0085	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			4,045.12900	4,012.145	30.60	0.9915	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			106.91450	106.187	17.96	0.1143	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,811.91450	2,782.187	17.96	0.8857	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			122.22380	121.456	17.73	0.1290	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,627.22380	2,597.456	17.73	0.8710	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			114.29560	113.548	17.85	0.1214	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,719.29560	2,689.548	17.85	0.8786	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.67680		1.68750			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.70770		1.71910			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.73590		1.74740			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1.24860	2.048	34.96	0.0044	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,526.24860	4,634.048	34.96	0.9956	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1.28390	2.090	35.62	0.0044	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,626.28390	4,734.090	35.62	0.9956	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1.32060	1.781	35.62	0.0038	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,726.32060	4,833.781	35.62	0.9962	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			135.03610	118.520	20.82	0.1223	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,744.03610	2,841.520	20.82	0.8777	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			150.91500	132.871	20.50	0.1360	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,559.91500	2,655.871	20.50	0.8640	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			142.71160	125.453	20.66	0.1289	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,651.71160	2,748.453	20.66	0.8711	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			382.46830	349.924	19.21	0.2475	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,308.46830	2,390.924	19.21	0.7525	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			367.36300	335.640	19.34	0.2385	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,393.36300	2,476.640	19.34	0.7615	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			351.56020	320.871	19.45	0.2294	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,477.56020	2,561.871	19.45	0.7706	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
KES / R	On	13/03/2017	Foreign Exchange Future			0.12500		0.12580			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12400		0.12540			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12440		0.12510			0.0000	0.00	0	1,382
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.38830		9.39360			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.52610		9.53410			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.65550		9.66560			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.47840	0.444	22.87	0.0027	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,716.87840	1,722.144	22.87	0.9973	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			0.49870	0.463	22.74	0.0028	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,696.89870	1,702.163	22.74	0.9972	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.48840	0.453	22.80	0.0027	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,706.88840	1,712.153	22.80	0.9973	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			33.56340	32.256	16.48	0.0809	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,439.46340	1,446.156	16.48	0.9191	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			33.01740	31.742	16.50	0.0798	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,448.91740	1,455.642	16.50	0.9202	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			32.48050	31.237	16.52	0.0786	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,458.38050	1,465.137	16.52	0.9214	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			152.91520	147.326	15.31	0.2353	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,067.31520	1,071.826	15.31	0.7647	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			151.36860	145.829	15.33	0.2332	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,075.76860	1,080.329	15.33	0.7668	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			154.47930	148.838	15.29	0.2374	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,058.87930	1,063.338	15.29	0.7626	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/03/2017	Foreign Exchange Future			1.25480		1.25550			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27070		1.27380			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28250		1.28980			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			1,645.00000	1,652.000		1.0000	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			1,745.00000	1,752.000		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			1,845.00000	1,852.000		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			1,262.00000	1,293.000		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			1,062.00000	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			1,162.00000	1,193.000		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			702.00000	775.000		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			802.00000	875.000		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			902.00000	975.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.25030		1.24500			0.0000	0.00	0	1,350
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25330		1.24810			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25660		1.25140			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5,398</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>5,398</b>
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06650		1.05790			0.0000	31,995.00	30	748
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07140		1.06300			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07670		1.06830			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
<b>Total QUANTO € / \$ Future</b>												<b>31,995.00</b>	<b>30</b>	<b>13,449</b>
<b>Total QUANTO € / \$</b>												<b>31,995.00</b>	<b>30</b>	<b>13,449</b>
RAIN	On	13/03/2017	Foreign Exchange Future			21,832.78000	21,870.60000				0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/03/2017	Foreign Exchange Future			9.16960	9.19980				0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.33520	9.36890				0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		0.41880	0.413	24.30	0.0024		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		1,790.61880	1,820.813	24.30	0.9976		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		0.41050	0.405	24.36	0.0024		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		1,800.61050	1,830.805	24.36	0.9976		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		0.40240	0.401	24.45	0.0024		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		1,810.60240	1,840.801	24.45	0.9976		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		53.64190	49.229	16.50	0.1171		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		1,194.74190	1,224.029	16.50	0.8829		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		52.78240	48.422	16.52	0.1154		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		1,203.88240	1,233.222	16.52	0.8846		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		51.93660	47.629	16.53	0.1138		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		1,213.03660	1,242.429	16.53	0.8862		0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/03/2017	Foreign Exchange Future			3.53980	3.53120				0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.50620	3.50080				0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call		0.00800	0.007	32.25	0.0001		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put		1,328.80800	1,320.207	32.25	0.9999		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call		0.00720	0.007	32.25	0.0001		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put		1,338.80720	1,330.206	32.25	0.9999		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call		0.00650	0.006	32.25	0.0001		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put		1,348.80650	1,340.206	32.25	0.9999		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call		8.38070	8.802	20.06	0.0533		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put		767.58070	762.602	20.06	0.9467		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call		8.29670	8.728	20.22	0.0526		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put		777.49670	772.528	20.22	0.9474		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call		8.21570	8.657	20.37	0.0519		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put		787.41570	782.457	20.37	0.9481		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
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 13/03/2017			Foreign Exchange Future	1.32490	1.32590			0.0000	0.00	0	0
ZMW / R On 19/06/2017			Foreign Exchange Future	1.29550	1.29720			0.0000	0.00	0	0
ZMW / R On 18/09/2017			Foreign Exchange Future	1.27090	1.27230			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>1 454 942 965.00</b>	<b>111,647</b>	<b>1,015,894</b>
<b>Total Options</b>									<b>23 354 509.95</b>	<b>115,100</b>	<b>1,709,480</b>
<b>Grand Total:</b>									<b>1,478,297,474.95</b>	<b>226,747</b>	<b>2,725,374</b>