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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/03/2017 Foreign Exchange Future			13.13650		13.11270			0.0000	373,956,745.50	28,467	418,533
\$ / R On 16/03/2017 Foreign Exchange Future			13.14330		13.11950			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.14560		13.12180			0.0000	0.00	0	3,634
\$ / R On 29/03/2017 Foreign Exchange Future			13.17290		13.14900			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.17740		13.15360			0.0000	0.00	0	3,814
\$ / R On 03/04/2017 Foreign Exchange Future			13.18430		13.14900			0.0000	203,038,220.00	15,400	15,400
\$ / R On 11/04/2017 Foreign Exchange Future			13.20260		13.17880			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.20490		13.18110			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.20720		13.18340			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.21870		13.19500			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.22560		13.20190			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.23480		13.21110			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.24170		13.21800			0.0000	0.00	0	2,083
\$ / R On 04/05/2017 Foreign Exchange Future			13.25540		13.23180			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.27150		13.24790			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.30590		13.28240			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.36120		13.33810			0.0000	121,733,893.20	9,111	262,123
\$ / R On 28/06/2017 Foreign Exchange Future			13.38210		13.35910			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.38670		13.36370			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.41450		13.39170			0.0000	0.00	0	0
\$ / R On 21/07/2017 Foreign Exchange Future			13.43530		13.41270			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Future			13.44460		13.42210			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.44920		13.42670			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.45850		13.43610			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.48390		13.46170			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.52560		13.50370			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.57180		13.55010			0.0000	7,125,195.00	525	19,375
\$ / R	On	27/09/2017	Foreign Exchange Future			13.59250		13.57090			0.0000	0.00	0	465
\$ / R	On	23/10/2017	Foreign Exchange Future			13.65240		13.63090			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.66160		13.64020			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.70080		13.67950			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.73540		13.71410			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.78110		13.75990			0.0000	0.00	0	16,558
\$ / R	On	22/12/2017	Foreign Exchange Future			13.79020		13.76900			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.91080		13.88980			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.91540		13.89430			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.98850		13.96720			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.07370		14.05140			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.11050		14.08780			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.11970		14.09690			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.19790		14.17430			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.32670		14.30170			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.40720		14.38130			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.53830		14.51100			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.60970		14.58150			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.75000		14.72030			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.82700		14.79740			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>705,854,053.70</b>	<b>53,503</b>	<b>747,645</b>
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			0.34930	0.293	30.01	0.0015	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			2,237.64930	2,213.793	30.01	0.9985	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			0.34320	0.287	30.07	0.0015	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			2,247.64320	2,223.787	30.07	0.9985	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			0.35550	0.299	29.95	0.0016	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			2,227.65550	2,203.799	29.95	0.9984	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			0.18530	0.209	43.76	0.0008	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,637.48530	3,613.709	43.76	0.9992	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,887.49030	3,863.739	46.67	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.19030	0.239	46.67	0.0008	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,267.30020	6,243.500	47.83	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.00020	0.000	47.83	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.19790	0.150	32.12	0.0008	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,587.49790	2,563.650	32.12	0.9992	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,307.30000	8,283.500	47.83	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	0.000	47.83	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			0.43390	0.378	29.28	0.0020	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			2,117.73390	2,093.878	29.28	0.9980	0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,317.30360	5,293.507	47.83	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.00360	0.007	47.83	0.0000	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			0.19590	0.139	32.36	0.0007	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,627.49590	2,603.639	32.36	0.9993	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			915.28530	938.793	19.63	0.9856	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			2.58530	2.293	19.63	0.0144	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			212.41070	229.353	16.73	0.6459	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			99.71070	92.853	16.73	0.3541	0.00	0	95,697
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,887.30060	5,863.501	47.83	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.00060	0.001	47.83	0.0000	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,197.39420	4,173.646	47.83	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.09420	0.146	47.83	0.0005	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			14.19380	15.537	18.63	0.0815	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			651.49380	629.037	18.63	0.9185	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,327.30350	5,303.506	47.83	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.00350	0.006	47.83	0.0000	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			2.77490	2.885	24.14	0.0150	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,290.07490	1,266.385	24.14	0.9850	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			3,107.48330	3,083.658	37.60	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.18330	0.158	37.60	0.0007	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			5.45390	5.622	21.47	0.0300	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			992.75390	969.122	21.47	0.9700	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			3.42820	3.551	23.25	0.0186	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,190.72820	1,167.051	23.25	0.9814	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,367.57970	2,343.726	30.79	0.9988	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			0.27970	0.226	30.79	0.0012	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			1.48160	1.516	25.79	0.0079	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,538.78160	1,515.016	25.79	0.9921	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			38.35930	42.378	17.76	0.1922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			425.65930	405.878	17.76	0.8078	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			622.59660	644.420	17.32	0.9522	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			9.89660	7.920	17.32	0.0478	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,687.49320	2,663.625	32.72	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.19320	0.126	32.72	0.0006	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			604.70190	582.614	18.46	0.9023	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			17.40190	19.114	18.46	0.0977	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,887.98080	1,864.134	27.90	0.9967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			0.68080	0.634	27.90	0.0033	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,127.30000	8,103.500	47.83	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00000	0.000	47.83	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,329.79950	1,306.165	24.49	0.9862	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			2.49950	2.665	24.49	0.0138	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			94.98460	104.251	16.90	0.3903	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			232.28460	217.751	16.90	0.6097	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,389.44320	1,365.775	24.89	0.9882	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			2.14320	2.275	24.89	0.0118	0.00	0	25,000

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	16.00	Put		2,887.48690	2,863.640	35.04	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		0.18690	0.140	35.04	0.0007	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put		1,987.85650	1,964.003	28.50	0.9974	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call		0.55650	0.503	28.50	0.0026	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put		3,387.48280	3,363.683	40.85	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call		0.18280	0.183	40.85	0.0007	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put		558.59250	536.945	18.28	0.8834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		21.29250	23.445	18.28	0.1166	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put		1,848.03980	1,824.196	27.66	0.9964	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call		0.73980	0.696	27.66	0.0036	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call		7.03230	7.240	20.58	0.0389	723.97	100	521
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put		894.33230	870.740	20.58	0.9611	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put		1,798.12250	1,774.285	27.36	0.9959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call		0.82250	0.785	27.36	0.0041	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put		2,387.57070	2,363.717	30.91	0.9989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call		0.27070	0.217	30.91	0.0011	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		154.34860	169.878	16.61	0.5442	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		141.64860	133.378	16.61	0.4558	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put		1,768.17740	1,744.345	27.18	0.9956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call		0.87740	0.845	27.18	0.0044	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		112.28430	122.889	16.73	0.4398	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		199.58430	186.389	16.73	0.5602	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		193.90580	210.447	16.70	0.6161	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		111.20580	103.947	16.70	0.3839	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put		796.50650	772.974	19.69	0.9490	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call		9.20650	9.474	19.69	0.0510	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		187.94060	204.345	16.68	0.6061	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		115.24060	107.845	16.68	0.3939	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		91.80220	100.809	16.93	0.3807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		239.10220	224.309	16.93	0.6193	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		132.02010	144.025	16.55	0.4915	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		169.32010	157.525	16.55	0.5085	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		397.99900	417.737	17.02	0.8474	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		35.29900	31.237	17.02	0.1526	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put		1,508.89240	1,485.142	25.61	0.9914	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call		1.59240	1.642	25.61	0.0086	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put		1,399.38970	1,375.713	24.95	0.9885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call		2.08970	2.213	24.95	0.0115	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put		816.01290	792.466	19.87	0.9518	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call		8.71290	8.966	19.87	0.0482	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put		1,101.49490	1,077.835	22.45	0.9770	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call		4.19490	4.335	22.45	0.0230	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put		267.24250	251.450	17.07	0.6564	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call		79.94250	87.950	17.07	0.3436	0.00	0	44,200
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call		182.07960	198.343	16.67	0.5959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put		119.37960	111.843	16.67	0.4041	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put		884.51920	860.931	20.49	0.9601	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call		7.21920	7.431	20.49	0.0399	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call		266.04930	283.979	16.82	0.7202	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put		73.34930	67.479	16.82	0.2798	0.00	0	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Call		484.52660	505.183	17.14	0.9002	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Put		21.82660	18.683	17.14	0.0998	1,868.31	100	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call		218.78000	235.851	16.74	0.6556	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put		96.08000	89.351	16.74	0.3444	0.00	0	2,000
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put		817.45020	796.401	20.78	0.9178	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call		16.95020	19.701	20.78	0.0822	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put		142.62370	137.260	17.09	0.4098	0.00	0	25,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call		214.42370	232.860	17.09	0.5902	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call		417.91730	437.638	16.44	0.8247	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put		46.11730	42.038	16.44	0.1753	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put		660.09590	640.134	19.82	0.8640	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call		31.89590	35.734	19.82	0.1360	0.00	0	15,000
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put		2,292.93180	2,269.153	23.69	0.9925	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call		1.93180	2.053	23.69	0.0075	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put		475.70280	451.029	17.61	0.6873	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call		124.70280	123.929	17.61	0.3127	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put		1,481.61520	1,456.142	21.13	0.9568	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call		15.21520	13.542	21.13	0.0432	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put		0.00000	227.651	16.03	0.4623	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call		0.00000	271.951	16.03	0.5377	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call		0.00000	302.327	15.90	0.5762	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put		0.00000	198.027	15.90	0.4238	3,049,614.26	15,400	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put		0.00000	277.240	16.27	0.5190	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call		0.00000	231.540	16.27	0.4810	7,131,428.92	30,800	15,400
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put		851.79640	825.094	18.69	0.8016	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call		90.59640	87.695	18.69	0.1984	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		3,840.79910	3,816.878	28.56	0.9954	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		1.89910	1.778	28.56	0.0046	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		92.08590	89.240	18.70	0.1992	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		860.98590	834.339	18.70	0.8008	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put		718.85710	692.354	18.16	0.7485	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call		119.95710	117.254	18.16	0.2515	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put		622.94600	596.724	17.76	0.7053	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call		144.04600	141.624	17.76	0.2947	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		853.48010	826.904	18.68	0.7941	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		96.88010	94.104	18.68	0.2059	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		1,252.32040	1,226.194	19.73	0.8777	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		57.32040	54.894	19.73	0.1223	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		1,179.65020	1,153.418	19.48	0.8547	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		71.55020	69.018	19.48	0.1453	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,876.46310	1,850.796	20.84	0.9419	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		27.56310	25.596	20.84	0.0581	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			157.37770	155.223	17.91	0.2835	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			746.27770	720.423	17.91	0.7165	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			232.71520	231.854	16.99	0.3933	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			521.61520	497.054	16.99	0.6067	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,490.12650	2,464.797	21.84	0.9763	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			11.22650	9.597	21.84	0.0237	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,462.02010	3,438.278	24.32	0.9922	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			3.12010	3.078	24.32	0.0078	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			105.47970	103.083	18.76	0.2000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			994.37970	968.283	18.76	0.8000	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			30.06320	28.108	20.75	0.0632	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,818.96320	1,793.308	20.75	0.9368	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,108.13390	1,082.130	19.08	0.8205	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			96.13390	93.830	19.08	0.1795	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			641.06200	615.447	17.34	0.6447	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			222.86200	220.847	17.34	0.3553	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			559.52090	535.046	17.03	0.5837	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			287.42090	286.546	17.03	0.4163	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			568.07640	544.483	17.08	0.5535	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			350.47640	350.383	17.08	0.4465	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,720.28860	2,695.553	22.67	0.9467	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			32.68860	31.453	22.67	0.0533	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,373.61450	6,350.256	25.02	0.9972	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			1.71450	1.456	25.02	0.0028	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			134.59790	133.074	20.14	0.1763	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,686.49790	1,661.874	20.14	0.8237	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			657.67750	661.967	15.98	0.6397	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,262.06880	2,237.460	21.32	0.8902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,271.43030	2,246.825	21.34	0.8910	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			80.81170	79.300	21.30	0.1107	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,252.71170	2,228.100	21.30	0.8893	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,784.62130	1,759.965	20.34	0.8377	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			122.72130	121.165	20.34	0.1623	0.00	0	3,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			80.16880	78.660	21.32	0.1098	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			236.12550	219.263	15.60	0.2925	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			523.80050	501.710	16.71	0.4912	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			471.90050	472.910	16.71	0.5088	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,920.22440	1,895.555	20.63	0.8551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			108.32440	106.755	20.63	0.1449	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			79.53030	78.024	21.34	0.1090	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			430.03140	430.354	16.97	0.4741	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			717.99770	694.515	17.42	0.5823	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			366.09770	365.715	17.42	0.4177	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			831.47310	839.714	15.47	0.7367	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			203.37310	188.514	15.47	0.2633	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			774.22550	780.463	15.60	0.7075	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,044.43110	1,020.121	18.46	0.6929	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,148.44210	1,123.891	18.76	0.7204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			226.54210	225.091	18.76	0.2796	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,150.18890	2,125.550	21.09	0.8799	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			88.28890	86.750	21.09	0.1201	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			591.93140	569.154	16.97	0.5259	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			943.62020	919.509	18.16	0.6632	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,910.08340	2,885.195	22.61	0.9329	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			48.18340	46.395	22.61	0.0671	3,015.65	65	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,717.06970	2,692.641	22.22	0.9227	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			55.16970	53.841	22.22	0.0773	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			252.53110	251.321	18.46	0.3071	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,205.65850	1,181.005	18.92	0.7342	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,573.76770	2,549.276	21.94	0.9139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			61.86770	60.476	21.94	0.0861	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			314.35320	313.540	17.85	0.3690	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			846.25320	822.340	17.85	0.6310	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			281.72020	280.709	18.16	0.3368	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			61.39350	60.006	21.96	0.0855	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,347.77670	1,322.944	19.30	0.7650	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			185.87670	184.144	19.30	0.2350	0.00	0	40,700
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			325.16580	324.430	17.75	0.3794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			817.06580	793.230	17.75	0.6206	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			213.75850	212.205	18.92	0.2658	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,084.07700	1,059.664	18.57	0.7038	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,813.42660	2,788.685	22.41	0.9281	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			51.52660	49.885	22.41	0.0719	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			256.80470	255.637	18.41	0.3115	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,028.70470	1,004.437	18.41	0.6885	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,583.29350	2,558.806	21.96	0.9145	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			46.30890	44.442	22.73	0.0644	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			11.50720	10.362	25.02	0.0165	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,723.40720	4,699.162	25.02	0.9835	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,317.80020	5,294.007	25.02	0.9911	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			5.90020	5.207	25.02	0.0089	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			242.17700	240.864	18.57	0.2962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,124.17420	1,099.671	18.69	0.7143	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,426.35570	3,400.973	23.67	0.9529	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			34.45570	32.173	23.67	0.0471	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,822.21250	4,798.056	25.02	0.9851	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			10.31250	9.256	25.02	0.0149	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,968.20890	2,943.242	22.73	0.9356	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			319.57750	300.767	15.98	0.3603	19,549.84	65	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			81.46180	79.948	21.28	0.1115	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,243.36180	2,218.748	21.28	0.8885	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			65.31250	63.893	21.81	0.0907	0.00	0	19,880

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	15.78	Put			2,507.21250	2,482.693	21.81	0.9093	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			232.27420	230.871	18.69	0.2857	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			601.13680	578.608	16.98	0.5170	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			460.23680	460.708	16.98	0.4830	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,937.14130	2,911.863	22.54	0.9260	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			56.24130	53.963	22.54	0.0740	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			734.21190	710.957	17.44	0.5720	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			397.91190	397.657	17.44	0.4280	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,611.95880	4,588.100	24.98	0.9696	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			23.65880	22.599	24.98	0.0304	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			358.99340	357.889	17.90	0.3783	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			917.29340	893.389	17.90	0.6217	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,396.99510	1,371.888	19.13	0.7312	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			249.69510	247.188	19.13	0.2688	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			675.57790	678.658	16.36	0.5908	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			453.47790	434.058	16.36	0.4092	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,186.64800	1,162.048	18.54	0.6806	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			308.74800	306.648	18.54	0.3194	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,177.83400	3,153.264	22.64	0.9137	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			74.53400	72.464	22.64	0.0863	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			623.96700	602.399	16.91	0.4926	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			550.66700	551.599	16.91	0.5074	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			766.14410	743.494	17.32	0.5466	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			482.24410	481.994	17.32	0.4534	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			792.62500	769.926	17.36	0.5442	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			504.32500	503.826	17.36	0.4558	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			644.22670	623.452	16.81	0.4701	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			647.92670	649.052	16.81	0.5299	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,434.08310	3,407.642	22.71	0.9022	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			97.78310	93.242	22.71	0.0978	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			605.25900	605.534	17.25	0.4824	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			815.15900	793.734	17.25	0.5176	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			437.10550	435.024	18.24	0.3707	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,207.00550	1,183.224	18.24	0.6293	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			608.82920	609.159	17.23	0.4846	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,919.87030	3,894.762	23.67	0.9067	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			655.45150	635.660	16.80	0.4583	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			705.55150	707.460	16.80	0.5417	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			99.65740	96.251	23.69	0.0930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,929.55740	3,904.451	23.69	0.9070	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			112.91990	109.453	22.87	0.1064	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			401.79020	399.328	18.52	0.3450	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,321.69020	1,297.528	18.52	0.6550	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			99.34460	95.941	23.71	0.0926	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,939.24460	3,914.141	23.71	0.9074	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			99.97030	96.562	23.67	0.0933	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		396.82120	381.516	15.98	0.3361	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,520.92000	4,496.315	24.16	0.9318	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		71.02000	68.115	24.16	0.0682	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,621.03720	2,595.766	20.90	0.8381	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		171.13720	167.566	20.90	0.1619	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,562.81990	3,537.653	22.87	0.8936	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		111.76350	108.301	22.94	0.1053	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		462.73590	460.960	18.06	0.3889	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,132.63590	1,109.160	18.06	0.6111	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,495.70510	1,471.105	18.94	0.6896	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		355.80510	352.905	18.94	0.3104	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		946.92120	953.316	15.98	0.6639	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.16	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,990.93780	2,965.735	21.58	0.8655	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		141.03780	137.535	21.58	0.1345	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		748.65310	751.383	16.63	0.5655	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		598.55310	579.583	16.63	0.4345	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,591.66350	3,566.501	22.94	0.8947	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		808.72920	787.359	17.23	0.5154	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,095.74880	1,104.574	15.64	0.7249	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		295.64880	282.774	15.64	0.2751	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,371.08260	3,345.893	22.44	0.8852	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		121.18260	117.694	22.44	0.1148	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,449.90000	986,428.200	24.16	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		660.69920	641.295	16.80	0.4533	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		731.59920	733.795	16.80	0.5467	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,677.35510	3,650.888	23.00	0.8929	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		118.25510	113.388	23.00	0.1071	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,585.63060	1,562.505	18.97	0.6767	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		406.53060	404.905	18.97	0.3233	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,945.57960	3,921.351	23.31	0.8855	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		135.77960	132.951	23.31	0.1145	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		675.18940	657.652	16.79	0.4382	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		815.38940	819.252	16.79	0.5618	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		975.41070	956.882	17.53	0.5255	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		674.91070	677.682	17.53	0.4745	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		687.03230	671.295	16.75	0.4239	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		901.13230	906.695	16.75	0.5761	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,184.78770	4,159.637	23.51	0.8774	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		158.88770	155.037	23.51	0.1226	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		201.47680	198.493	22.52	0.1507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,751.57680	3,727.393	22.52	0.8493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,819.78340	1,799.170	19.25	0.6749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		459.68340	460.270	19.25	0.3251	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,735.11350	1,749.394	15.17	0.8318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		185.21350	178.294	15.17	0.1682	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			202.02100	199.047	22.50	0.1511	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,742.12100	3,717.947	22.50	0.8489	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,528.30340	1,541.658	15.60	0.7794	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			268.40340	260.558	15.60	0.2206	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,138.56060	1,146.969	16.13	0.6604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			498.66060	485.869	16.13	0.3396	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			202.57070	199.601	22.48	0.1516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,732.67070	3,708.501	22.48	0.8484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,764.37330	2,742.181	20.71	0.7868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			284.27330	283.281	20.71	0.2132	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,723.70370	1,703.335	19.06	0.6602	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			483.60370	484.435	19.06	0.3398	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,205.43500	1,216.185	16.01	0.6842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			445.53500	435.085	16.01	0.3158	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			705.20560	708.603	17.72	0.4650	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,095.30560	1,077.503	17.72	0.5350	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,619.46770	3,595.377	22.26	0.8430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			209.36770	206.477	22.26	0.1570	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,081.75140	1,089.478	16.30	0.6380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			551.85140	538.378	16.30	0.3620	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			695.53300	698.823	17.77	0.4600	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,115.63300	1,097.723	17.77	0.5400	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,647.72870	3,623.618	22.31	0.8444	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			207.62870	204.718	22.31	0.1556	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,895.03510	1,909.959	14.79	0.8674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			135.13510	128.859	14.79	0.1326	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,459.82500	4,437.720	23.70	0.8793	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			159.72500	158.820	23.70	0.1207	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			725.00330	728.611	17.63	0.4753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,055.10330	1,037.511	17.63	0.5247	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,581.82540	3,557.766	22.18	0.8412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			211.72540	208.866	22.18	0.1588	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,291.80790	3,267.996	21.61	0.8255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			231.70790	229.096	21.61	0.1745	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,022.91540	1,029.929	16.49	0.6139	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			613.01540	598.829	16.49	0.3861	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			601.27360	603.370	18.26	0.4089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,341.37360	1,322.270	18.26	0.5911	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,685.45210	3,661.315	22.39	0.8462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			205.35210	202.415	22.39	0.1538	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,008.71010	1,015.549	16.53	0.6079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			628.81010	614.449	16.53	0.3921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			593.30770	595.319	18.31	0.4044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,363.40770	1,344.219	18.31	0.5956	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,041.99810	3,018.457	21.11	0.8098	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			251.89810	249.557	21.11	0.1902	0.00	0	52,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		313.94370	313.316	20.40	0.2332	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,554.04370	2,532.216	20.40	0.7668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		755.84560	759.789	17.50	0.4909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		995.94560	978.689	17.50	0.5091	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		695.85730	680.961	16.73	0.4143	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		964.85730	971.161	16.73	0.5857	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,418.85580	4,396.846	23.69	0.8748	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		167.85580	167.046	23.69	0.1252	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,134.53010	1,118.779	17.69	0.5131	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		824.33010	829.579	17.69	0.4869	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,121.47150	1,105.824	17.66	0.5090	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		835.77150	841.224	17.66	0.4910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,456.52190	1,468.434	16.15	0.7006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		489.32190	479.934	16.15	0.2994	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,064.24020	2,046.140	19.44	0.6567	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		571.44020	574.640	19.44	0.3433	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		305.81910	304.703	22.29	0.1919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,839.31260	3,816.903	22.27	0.8076	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,848.61910	3,826.203	22.29	0.8081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		307.20900	306.110	22.25	0.1928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,830.00900	3,807.610	22.25	0.8072	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		620.68390	608.655	16.40	0.3502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,287.88390	1,297.155	16.40	0.6498	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		306.51260	305.403	22.27	0.1924	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,336.93540	2,317.898	19.86	0.6701	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		578.33540	581.598	19.86	0.3299	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,706.55990	1,689.205	18.84	0.5851	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		757.95990	762.905	18.84	0.4149	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,288.75990	1,273.458	18.11	0.5015	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		976.55990	983.958	18.11	0.4985	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,224.27390	1,209.362	17.99	0.4863	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		1,021.17390	1,029.062	17.99	0.5137	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		422.44830	422.834	22.27	0.2281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,958.14830	3,934.934	22.27	0.7719	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		424.06410	424.472	22.24	0.2290	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,939.76410	3,916.572	22.24	0.7710	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,375.48700	1,386.683	17.19	0.6189	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		841.18700	828.783	17.19	0.3811	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		423.25710	423.649	22.25	0.2285	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,948.95710	3,925.749	22.25	0.7715	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,449.00080	1,434.144	18.48	0.4919	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		1,130.70080	1,140.844	18.48	0.5081	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		1,132.80910	1,143.383	18.75	0.4935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,611.50910	1,596.183	18.75	0.5065	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		1,129.55650	1,140.094	18.76	0.4924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,618.25650	1,602.894	18.76	0.5076	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,136.07280	1,146.682	18.74	0.4946	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,604.77280	1,589.482	18.74	0.5054	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,613.71630	1,598.413	18.77	0.4868	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,264.71630	1,276.713	18.77	0.5132	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,261.78470	1,274.561	18.98	0.5008	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,760.28470	1,744.861	18.98	0.4992	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,258.52870	1,271.269	18.99	0.4998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,767.02870	1,751.569	18.99	0.5002	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,265.05090	1,277.864	18.97	0.5018	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,753.55090	1,738.164	18.97	0.4982	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,771.72590	1,756.617	18.99	0.4823	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,392.02590	1,406.617	18.99	0.5177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,403.55780	1,412.776	19.23	0.5074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,926.15780	1,905.776	19.23	0.4926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,400.30330	1,409.485	19.23	0.5064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,932.90330	1,912.485	19.23	0.4936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,406.82990	1,416.067	19.22	0.5083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,919.42990	1,899.067	19.22	0.4917	0.00	0	0
<b>Total \$ / R Option</b>												<b>10,206,200.95</b>	<b>46,530</b>	<b>1,696,819</b>
<b>Total \$ / R</b>												<b>716,060,254.65</b>	<b>100,033</b>	<b>2,444,464</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.13650		13.11270			0.0000	761,917.00	58	471
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.36120		13.33810			0.0000	200,418.00	15	39
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.57180		13.55010			0.0000	81,430.80	6	7
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.78110		13.75990			0.0000	41,343.30	3	3
<b>Total \$ / R MAXI Future</b>												<b>1,085,109.10</b>	<b>82</b>	<b>520</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			19.03110	23.889	46.67	0.0008	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			388,749.03110	386,373.889	46.67	0.9992	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			19.05550	24.015	46.78	0.0008	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			389,749.05550	387,374.015	46.78	0.9992	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			19.00710	23.764	46.55	0.0008	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			387,749.00710	385,373.765	46.55	0.9992	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			4,283.27630	4,082.781	22.97	0.0594	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			308,473.27630	305,962.781	22.97	0.9406	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			4,255.88730	4,054.393	22.99	0.0590	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			309,445.88730	306,934.393	22.99	0.9410	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			4,310.89400	4,111.501	22.95	0.0598	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			307,500.89400	304,991.501	22.95	0.9402	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			27,481.87850	27,137.821	19.69	0.2476	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			187,471.87850	184,957.821	19.69	0.7524	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			27,324.65000	26,979.520	19.70	0.2464	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			188,314.65000	185,799.520	19.70	0.7536	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			27,640.42960	27,296.825	19.67	0.2489	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			186,630.42960	184,116.826	19.67	0.7511	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.75	Call			84,915.57700	85,400.773	17.11	0.5363	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.75	Put			83,925.57700	82,290.773	17.11	0.4637	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.76	Call			84,519.75360	85,003.074	17.13	0.5345	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.76	Put			84,529.75360	82,893.074	17.13	0.4655	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.74	Call			85,310.40040	85,800.431	17.10	0.5382	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.74	Put			83,320.40040	81,690.431	17.10	0.4618	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>1,085,109.10</b>	<b>82</b>	<b>520</b>
£ / R	On 13/03/2017	Foreign Exchange Future				16.11210		16.13240			0.0000	30,016,842.30	1,863	53,743
£ / R	On 31/03/2017	Foreign Exchange Future				16.16970		16.19180			0.0000	0.00	0	270
£ / R	On 13/04/2017	Foreign Exchange Future				16.21350		16.23470			0.0000	0.00	0	61
£ / R	On 25/04/2017	Foreign Exchange Future				16.25180		16.27340			0.0000	0.00	0	204
£ / R	On 28/04/2017	Foreign Exchange Future				16.26130		16.28300			0.0000	0.00	0	97
£ / R	On 19/06/2017	Foreign Exchange Future				16.42980		16.45390			0.0000	410,745.00	25	25,104
£ / R	On 18/09/2017	Foreign Exchange Future				16.73440		16.76070			0.0000	0.00	0	462
£ / R	On 18/12/2017	Foreign Exchange Future				17.04520		17.07410			0.0000	0.00	0	5,788
<b>Total £ / R Future</b>												<b>30,427,587.30</b>	<b>1,888</b>	<b>85,729</b>
£ / R	On 13/03/2017	Foreign Exchange Option		23.75	Call			0.00130	0.001	47.88	0.0000	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		23.75	Put			7,617.60130	7,637.901	47.88	1.0000	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		23.76	Call			0.00130	0.001	47.88	0.0000	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		23.76	Put			7,627.60130	7,647.901	47.88	1.0000	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		23.74	Call			0.00140	0.001	47.88	0.0000	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		23.74	Put			7,607.60140	7,627.901	47.88	1.0000	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		19.00	Put			2,868.84610	2,888.883	34.68	0.9966	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		19.00	Call			1.24610	0.983	34.68	0.0034	0.00	0	600
£ / R	On 13/03/2017	Foreign Exchange Option		21.00	Put			4,868.10920	4,888.197	47.88	0.9992	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		21.00	Call			0.50920	0.296	47.88	0.0008	0.00	0	1,200
£ / R	On 13/03/2017	Foreign Exchange Option		17.00	Put			915.28210	928.341	25.56	0.8823	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		17.00	Call			47.68210	40.441	25.56	0.1177	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		18.50	Put			2,370.11550	2,389.916	32.04	0.9930	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option		18.50	Call			2.51550	2.016	32.04	0.0070	0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option		18.18	Call			29.66280	27.724	25.71	0.0570	0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option		18.18	Put			2,017.86280	2,038.024	25.71	0.9430	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Put			1,000.12890	1,012.254	22.32	0.7294	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Call			204.82890	195.755	22.32	0.2706	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Put			7,707.71940	7,729.151	33.64	0.9984	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Call			1.11940	0.951	33.64	0.0016	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Put			1,001.09540	1,011.116	21.63	0.6833	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Call			284.09540	272.416	21.63	0.3167	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			2.36960	2.398	25.21	0.0036	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			7,568.46960	7,592.598	25.21	0.9964	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			2.34630	2.374	25.21	0.0036	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			7,578.44630	7,602.574	25.21	0.9964	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	Call			2.32320	2.351	25.21	0.0035	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,588.42320	7,612.551	25.21	0.9965	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			557.89470	549.601	20.73	0.3465	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,787.19470	1,805.201	20.73	0.6535	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			555.49680	547.233	20.74	0.3453	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,794.79680	1,812.833	20.74	0.6547	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			553.10530	544.871	20.75	0.3441	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,802.40530	1,820.471	20.75	0.6559	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			65.88190	64.428	24.24	0.0458	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,131.78190	8,159.228	24.24	0.9542	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			65.59220	64.144	24.24	0.0456	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,141.49220	8,168.944	24.24	0.9544	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			65.30370	63.861	24.24	0.0454	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,151.20370	8,178.661	24.24	0.9546	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>30,427,587.30</b>	<b>1,888</b>	<b>87,529</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11473		0.11513			0.0000	0.00	0	60
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11724		0.11768			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11966		0.12012			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12215		0.12264			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,821</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.01710	0.001	34.63	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,486.81710	3,526.801	34.63	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00020	0.000	34.63	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,486.80020	4,526.800	34.63	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			0.69170	0.093	34.63	0.0005	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,487.49170	2,526.893	34.63	0.9995	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,239.50990	4,280.807	23.52	0.9907	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			1.77630	1.011	23.52	0.0024	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,234.27630	5,277.311	23.52	0.9976	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			25.04740	17.980	23.52	0.0319	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,257.54740	3,294.280	23.52	0.9681	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			7.00990	4.507	23.52	0.0093	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			47.99240	46.466	23.43	0.0561	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,035.79240	4,080.866	23.43	0.9439	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			20.22190	19.586	23.43	0.0263	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,008.02190	5,053.986	23.43	0.9737	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			108.19200	104.798	23.43	0.1119	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,095.99200	3,139.198	23.43	0.8881	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			961.54600	950.935	19.48	0.5749	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			697.74600	736.135	19.48	0.4251	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			595.37120	592.165	20.80	0.4042	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,331.57120	1,377.365	20.80	0.5958	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	0.11	Call			1,507.62620	1,480.138	17.31	0.7749	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			243.82620	265.338	17.31	0.2251	0.00	0	0
<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>3,821</b>
€ / R	On	13/03/2017	Foreign Exchange Future			13.80320		13.81640			0.0000	34,549,409.60	2,503	81,214
€ / R	On	15/03/2017	Foreign Exchange Future			13.80890		13.82220			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.85770		13.87230			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.89910		13.91310			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.10740		14.12300			0.0000	352,685.00	25	90,600
€ / R	On	18/09/2017	Foreign Exchange Future			14.40090		14.41900			0.0000	0.00	0	1,887
€ / R	On	18/12/2017	Foreign Exchange Future			14.70220		14.72260			0.0000	0.00	0	15
€ / R	On	19/03/2018	Foreign Exchange Future			15.00540		15.02640			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>34,902,094.60</b>	<b>2,528</b>	<b>173,770</b>
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,873.64510	4,886.800	20.55	1.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			988.04730	1,000.878	19.97	0.9769	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			4.44730	4.078	19.97	0.0231	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,353.74620	3,366.800	26.03	1.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.14620	0.000	26.03	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,183.81680	2,196.990	27.46	0.9989	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.04510	0.000	20.55	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.21680	0.190	27.46	0.0011	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			217.90990	209.671	15.35	0.6264	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			91.50990	96.471	15.35	0.3736	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			24.47290	22.479	16.82	0.1157	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			508.07290	519.279	16.82	0.8843	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.04390	0.000	20.55	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,883.64390	4,896.800	20.55	1.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.04280	0.000	20.55	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,893.64280	4,906.800	20.55	1.0000	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,241.24250	1,254.559	21.54	0.9827	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			3.44250	3.459	21.54	0.0173	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,361.49200	1,371.973	18.12	0.9649	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			13.79200	9.673	18.12	0.0351	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			957.55150	963.235	17.40	0.8495	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			70.65150	62.335	17.40	0.1505	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			491.90360	486.283	15.86	0.5164	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			478.90360	488.883	15.86	0.4836	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			4.77320	4.784	22.99	0.0084	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,071.83310	5,087.444	22.99	0.9915	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,081.77320	5,097.384	22.99	0.9916	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			4.89360	4.905	22.99	0.0086	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,061.89360	5,077.505	22.99	0.9914	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,208.48670	2,222.889	19.63	0.8979	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			71.48670	70.289	19.63	0.1021	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			4.83310	4.844	22.99	0.0085	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			45.79710	42.576	22.90	0.0451	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,096.79710	5,111.676	22.90	0.9549	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			45.46910	42.266	22.90	0.0448	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,106.46910	5,121.365	22.90	0.9552	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			46.12720	42.889	22.90	0.0454	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,087.12720	5,101.989	22.90	0.9546	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,555.03490	3,568.140	21.00	0.8421	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			217.22700	209.942	21.03	0.1575	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,564.62700	3,577.742	21.03	0.8425	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			218.04830	210.741	20.98	0.1583	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,545.44830	3,558.541	20.98	0.8417	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			57.14180	54.407	23.52	0.0461	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,744.54180	6,762.207	23.52	0.9539	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			217.63490	210.340	21.00	0.1579	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,083.69190	1,064.529	16.18	0.5579	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			907.29190	909.129	16.18	0.4421	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,079.46090	1,060.320	16.20	0.5563	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			913.06090	914.920	16.20	0.4437	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,075.24680	1,056.134	16.21	0.5547	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			918.84680	920.734	16.21	0.4453	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>34,902,094.60</b>	<b>2,528</b>	<b>175,450</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Future			9.94270		10.03140			0.0000	248,567.50	25	22,226
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.09420		10.18450			0.0000	0.00	0	7,655
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.23860		10.33030			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.38380		10.47760			0.0000	0.00	0	3
<b>Total AU\$ / R Future</b>												<b>248,567.50</b>	<b>25</b>	<b>30,109</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.03300	0.024	29.48	0.0002	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,908.63300	1,997.324	29.48	0.9998	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.03190	0.023	29.55	0.0002	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,918.63190	2,007.323	29.55	0.9998	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.03090	0.025	29.78	0.0002	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,928.63090	2,017.325	29.78	0.9998	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			11.58870	8.559	16.41	0.0257	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,897.08870	1,984.359	16.41	0.9743	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			12.01630	8.886	16.38	0.0266	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,877.51630	1,964.686	16.38	0.9734	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			11.80070	8.721	16.40	0.0261	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,887.30070	1,974.521	16.40	0.9739	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,894.38920	1,976.535	16.23	0.9159	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			54.13740	44.669	16.25	0.0833	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	12.18	Put			1,903.83740	1,986.069	16.25	0.9167	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			53.59180	44.207	16.27	0.0825	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,913.29180	1,995.607	16.27	0.9175	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			54.68920	45.135	16.23	0.0841	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			147.52690	128.187	15.23	0.1784	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,549.92690	1,624.387	15.23	0.8216	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			149.99670	130.377	15.20	0.1811	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,532.39670	1,606.577	15.20	0.8189	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			148.75610	129.276	15.22	0.1797	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,541.15610	1,615.476	15.22	0.8203	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>248,567.50</b>	<b>25</b>	<b>30,109</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.81680		9.85520			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.99530		10.03560			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.16680		10.20910			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.34000		10.38380			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>20</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.42260	0.579	52.07	0.0023	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,885.22260	2,923.779	52.07	0.9977	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.42920	0.590	52.30	0.0023	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,895.22920	2,933.790	52.30	0.9977	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.41610	0.568	51.84	0.0022	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,875.21610	2,913.768	51.84	0.9978	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			25.88580	21.989	17.88	0.0550	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,730.28580	1,766.690	17.88	0.9450	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			25.49390	21.645	17.89	0.0542	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,739.89390	1,776.345	17.89	0.9458	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			26.28390	22.340	17.86	0.0558	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,720.68390	1,757.040	17.86	0.9442	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			150.82590	138.093	16.33	0.2101	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,231.72590	1,261.293	16.33	0.7899	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			149.33290	136.695	16.35	0.2082	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,240.23290	1,269.896	16.35	0.7918	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			152.33670	139.508	16.32	0.2119	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,223.23670	1,252.708	16.32	0.7881	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			458.50850	435.952	14.26	0.4654	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			614.70850	635.952	14.26	0.5346	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			454.85770	432.405	14.28	0.4626	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			621.05770	642.405	14.28	0.5374	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			462.18790	439.524	14.24	0.4683	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			608.38790	629.524	14.24	0.5317	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 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>20</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			12.97070		12.96970			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.27350		13.27420			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.56750		13.57030			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.87220		13.87530			0.0000	0.00	0	0
<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	17.06	Call			0.07510	0.096	46.17	0.0004	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			4,090.37510	4,089.396	46.17	0.9996	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			0.07300	0.093	46.17	0.0004	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			4,100.37300	4,099.393	46.17	0.9996	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			0.07740	0.098	46.17	0.0004	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			4,080.37740	4,079.398	46.17	0.9996	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			38.77540	33.962	20.06	0.0570	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,644.57540	2,640.462	20.06	0.9430	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			38.36970	33.578	20.07	0.0564	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,654.16970	2,650.078	20.07	0.9436	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			39.18540	34.351	20.05	0.0576	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,634.98540	2,630.851	20.05	0.9424	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			226.93870	219.280	19.49	0.2114	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,046.63870	2,041.780	19.49	0.7886	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			225.59940	217.955	19.50	0.2103	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,055.29940	2,050.455	19.50	0.7897	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			228.28680	220.610	19.47	0.2125	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,037.98680	2,033.110	19.47	0.7875	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			779.96520	774.120	17.13	0.5010	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			934.66520	931.920	17.13	0.4990	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			776.26930	770.409	17.15	0.4992	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			940.96930	938.209	17.15	0.5008	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			783.67930	777.845	17.12	0.5028	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			928.37930	925.645	17.12	0.4972	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			1.90750		1.90620			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.92310		1.92340			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93900		1.93940			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95420		1.95480			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	2.49	Call			0.10850	0.144	45.06	0.0004	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,838.10850	5,825.144	45.06	0.9996	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.08840	0.118	45.06	0.0003	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,938.08840	5,925.118	45.06	0.9997	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			0.13300	0.175	45.06	0.0005	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,738.13300	5,725.175	45.06	0.9995	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			66.22690	62.163	19.45	0.0714	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,432.22690	3,431.163	19.45	0.9286	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			75.81760	71.298	19.23	0.0809	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,241.81760	3,240.298	19.23	0.9191	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			70.84910	66.561	19.34	0.0760	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,336.84910	3,335.561	19.34	0.9240	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			333.02160	322.782	17.59	0.2332	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,439.02160	2,432.782	17.59	0.7668	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			318.15380	308.188	17.69	0.2240	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,524.15380	2,518.188	17.69	0.7760	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			348.93420	338.478	17.49	0.2429	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,354.93420	2,348.478	17.49	0.7571	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			998.14280	998.820	15.42	0.4515	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,100.21980	1,094.931	15.45	0.5337	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,052.21980	1,052.931	15.45	0.4663	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,057.63710	1,052.416	15.52	0.5191	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,109.63710	1,110.416	15.52	0.4809	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,146.14280	1,140.820	15.42	0.5485	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			1.91580		1.91480			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	1.96	Call			329.29770	321.613	16.22	0.3780	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			781.29770	763.613	16.22	0.6220	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			299.73110	292.099	16.37	0.3507	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			851.73110	834.099	16.37	0.6493	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			272.59860	265.067	16.52	0.3248	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			924.59860	907.067	16.52	0.6752	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			1.86140		1.86300			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.90400		1.90570			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	2.26	Call			0.91720	0.680	38.24	0.0019	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,970.91720	3,986.680	38.24	0.9981	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			0.89440	0.714	39.19	0.0020	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			4,070.89440	4,086.714	39.19	0.9980	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			0.87390	0.749	40.14	0.0020	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,170.87390	4,186.749	40.14	0.9980	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			101.50410	97.407	18.17	0.1110	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,644.50410	2,657.407	18.17	0.8890	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			95.85860	92.098	18.36	0.1051	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,738.85860	2,752.098	18.36	0.8949	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			90.61080	87.166	18.55	0.0995	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,833.61080	2,847.166	18.55	0.9005	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			1.69230		1.68930			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.72320		1.72020			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.75170		1.74880			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77940		1.77640			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	2.15	Call			0.18120	0.223	42.53	0.0007	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,607.18120	4,577.223	42.53	0.9993	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.17450	0.229	43.37	0.0007	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,707.17450	4,677.229	43.37	0.9993	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			0.18860	0.217	41.69	0.0007	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,507.18860	4,477.217	41.69	0.9993	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			132.62710	131.548	20.68	0.1394	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,530.62710	2,499.548	20.68	0.8606	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			124.99870	123.985	20.86	0.1319	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,622.99870	2,591.985	20.86	0.8681	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			117.88430	116.938	21.04	0.1249	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,715.88430	2,684.938	21.04	0.8751	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			344.08170	342.803	19.24	0.2476	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,356.08170	2,325.803	19.24	0.7524	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			328.30730	326.982	19.34	0.2378	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,440.30730	2,409.982	19.34	0.7622	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			359.29320	358.019	19.10	0.2573	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,271.29320	2,241.019	19.10	0.7427	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,086.49770	1,094.635	16.58	0.5437	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,022.49770	1,000.635	16.58	0.4563	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,045.99130	1,053.449	16.68	0.5288	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,081.99130	1,059.449	16.68	0.4712	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,128.56850	1,137.395	16.47	0.5589	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			964.56850	943.395	16.47	0.4411	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 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			0.12760		0.12730			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12750		0.12690			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12720		0.12560			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12730		0.12470			0.0000	0.00	0	0
<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			9.28660		9.33840			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.42060		9.47360			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.54940		9.60380			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.67840		9.73340			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	11.09	Call			0.03300	0.023	28.71	0.0002	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,751.63300	1,803.423	28.71	0.9998	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.03180	0.022	28.78	0.0002	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,761.63180	1,813.422	28.78	0.9998	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.03060	0.022	28.85	0.0002	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,771.63060	1,823.422	28.85	0.9998	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			19.62940	16.535	16.21	0.0491	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,496.02940	1,545.935	16.21	0.9509	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			19.24840	16.203	16.23	0.0482	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,505.64840	1,555.604	16.23	0.9518	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			20.01800	16.873	16.20	0.0500	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,486.41800	1,536.273	16.20	0.9500	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,100.19170	1,143.789	15.30	0.8019	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			122.57240	111.876	15.32	0.1961	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,108.77240	1,152.476	15.32	0.8039	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			125.42830	114.516	15.28	0.2001	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,091.62830	1,135.116	15.28	0.7999	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			123.99170	113.189	15.30	0.1981	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			766.00630	786.459	20.90	0.4895	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			693.85330	659.506	20.87	0.5083	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			770.45330	791.106	20.87	0.4917	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			688.32460	654.178	20.84	0.5060	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			774.92460	795.779	20.84	0.4940	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			699.40630	664.859	20.90	0.5105	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Future			1.25750		1.25660			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27400		1.27070			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28790		1.28500			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30280		1.29660			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	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,734.00000	1,725.000		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			1,834.00000	1,825.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,634.00000	1,625.000		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			1,093.00000	1,060.000		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			1,193.00000	1,160.000		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			1,293.00000	1,260.000		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			850.00000	821.000		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			950.00000	921.000		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			750.00000	721.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			234.00000	172.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	28.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			34.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			134.00000	72.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
<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			1.22650		1.23030			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22970		1.23360			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.23300		1.23690			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.23690		1.24090			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>4,048</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>4,048</b>
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.05070		1.05370			0.0000	10,507.00	10	1,363
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.05580		1.05880			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.06110		1.06410			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.06680		1.07000			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>10,507.00</b>	<b>10</b>	<b>14,064</b>
<b>Total QUANTO € / \$</b>												<b>10,507.00</b>	<b>10</b>	<b>14,064</b>
RAIN	On	13/03/2017	Foreign Exchange Future			21,851.22000		21,858.13000			0.0000	0.00	0	0
RAIN	On	19/06/2017	Foreign Exchange Future			22,229.82000		22,244.32000			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			9.29780		9.29760			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.46160		9.46190			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	11.00	Call			0.04220	0.040	28.35	0.0003	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,702.44220	1,702.240	28.35	0.9997	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			0.04050	0.039	28.41	0.0003	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,712.44050	1,712.239	28.41	0.9997	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			0.04390	0.042	28.28	0.0004	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,692.44390	1,692.242	28.28	0.9996	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			53.09960	51.425	16.36	0.1268	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,111.19960	1,109.825	16.36	0.8732	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			52.11540	50.463	16.37	0.1248	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,120.21540	1,118.863	16.37	0.8752	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			54.10100	52.403	16.35	0.1289	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,102.20100	1,100.803	16.35	0.8711	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			3.53360		3.56600			0.0000	0.00	0	19,800
TRY / R	On	19/06/2017	Foreign Exchange Future			3.49950		3.53450			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,800</b>
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.01590	0.021	52.55	0.0003	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,304.01590	1,336.421	52.55	0.9997	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.01450	0.019	52.55	0.0002	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,314.01450	1,346.419	52.55	0.9998	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.01740	0.023	52.55	0.0003	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,294.01740	1,326.423	52.55	0.9997	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			5.33600	5.802	20.05	0.0391	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			740.83600	776.302	20.05	0.9609	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			5.37480	5.817	20.25	0.0389	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			750.87480	786.317	20.25	0.9611	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			5.29840	5.788	19.85	0.0394	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
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			730.79840	766.288	19.85	0.9606	0.00	0	0
<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>19,800</b>
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.35540		1.36590			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31990		1.34070			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.31600		1.32130			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.24040		1.30270			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>772,527,919.20</b>	<b>58,036</b>	<b>1,098,566</b>
<b>Total Options</b>												<b>10,206,200.95</b>	<b>46,530</b>	<b>1,700,299</b>
<b>Grand Total:</b>												<b>782,734,120.15</b>	<b>104,566</b>	<b>2,798,865</b>