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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/03/2017

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			12.98700		13.11380			0.0000	552,453,993.00	42,539	398,554
\$ / R On 16/03/2017 Foreign Exchange Future			12.99160		13.12060			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			12.99380		13.12290			0.0000	40,644,606.40	3,128	3,634
\$ / R On 29/03/2017 Foreign Exchange Future			13.02280		13.15030			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.02730		13.15480			0.0000	44,279,792.70	3,399	6,652
\$ / R On 03/04/2017 Foreign Exchange Future			13.03400		13.16170			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			13.05180		13.17990			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.05410		13.18220			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.05630		13.18440			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.06750		13.19580			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.07420		13.20270			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.08320		13.21180			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.08990		13.21860			0.0000	65,449.50	5	2,083
\$ / R On 04/05/2017 Foreign Exchange Future			13.10330		13.23230			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.11910		13.24830			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.15290		13.28270			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.20740		13.33780			0.0000	217,935,307.40	16,501	255,199
\$ / R On 28/06/2017 Foreign Exchange Future			13.22790		13.35850			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.23250		13.36310			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.25990		13.39080			0.0000	0.00	0	0
\$ / R On 21/07/2017 Foreign Exchange Future			13.28040		13.41150			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			13.28950		13.42070			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.29410		13.42530			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.30320		13.43450			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.32830		13.45980			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.36940		13.50130			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.41490		13.54720			0.0000	0.00	0	19,375
\$ / R	On	27/09/2017	Foreign Exchange Future			13.43530		13.56780			0.0000	0.00	0	465
\$ / R	On	23/10/2017	Foreign Exchange Future			13.49420		13.62740			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.50330		13.63650			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.54180		13.67550			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.57580		13.70980			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.62080		13.75530			0.0000	0.00	0	16,654
\$ / R	On	22/12/2017	Foreign Exchange Future			13.62980		13.76440			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.74840		13.88420			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.75290		13.88880			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.82470		13.96140			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.90840		14.04580			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.94450		14.08230			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.95360		14.09140			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.03050		14.16890			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.15700		14.29670			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.23620		14.37650			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.36500		14.50650			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.43510		14.57720			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.57300		14.71630			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.64860		14.79300			0.0000	0.00	0	0
Total \$ / R Future												855,379,149.00	65,572	708,276
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			0.17200	0.027	33.65	0.0002	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			2,236.37200	2,363.027	33.65	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			0.16830	0.026	33.72	0.0002	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			2,246.36830	2,373.026	33.72	0.9998	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			0.17580	0.028	33.58	0.0002	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			2,226.37580	2,353.028	33.58	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			0.29380	0.403	60.37	0.0013	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,636.49380	3,763.403	60.37	0.9987	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,886.56940	4,013.410	63.63	0.9987	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.36940	0.410	63.63	0.0013	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,266.20070	6,393.001	63.63	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.00070	0.001	63.63	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.08420	0.024	37.54	0.0001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,586.28420	2,713.024	37.54	0.9999	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,306.20000	8,433.000	63.63	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	0.000	63.63	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			0.22500	0.036	32.82	0.0002	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			2,116.42500	2,243.036	32.82	0.9998	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		5,316.21050	5,443.011	63.63	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		0.01050	0.011	63.63	0.0000	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		0.08930	0.028	38.41	0.0002	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		2,626.28930	2,753.028	38.41	0.9998	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		915.43830	788.681	20.41	0.9870	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		1.63830	1.681	20.41	0.0130	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		203.15990	98.208	14.57	0.4842	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		89.35990	111.208	14.57	0.5158	0.00	0	95,697
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		5,886.20210	6,013.002	63.63	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		0.00210	0.002	63.63	0.0000	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		4,196.40300	4,323.195	63.63	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		0.20300	0.194	63.63	0.0006	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		11.14880	3.747	21.10	0.0262	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		647.34880	766.747	21.10	0.9738	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		5,326.21030	5,453.011	63.63	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		0.01030	0.011	63.63	0.0000	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		2.05100	0.457	27.09	0.0031	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		1,288.25100	1,413.457	27.09	0.9969	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		3,106.36800	3,233.132	48.85	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		0.16800	0.132	48.85	0.0006	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		4.10140	1.153	24.47	0.0080	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		990.30140	1,114.153	24.47	0.9920	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		2.54480	0.654	26.40	0.0045	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		1,188.74480	1,313.654	26.40	0.9955	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put		2,366.33030	2,493.020	34.54	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call		0.13030	0.020	34.54	0.0001	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		0.98710	0.196	28.82	0.0014	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		1,537.18710	1,663.196	28.82	0.9986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		32.10610	10.501	18.85	0.0706	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		418.30610	523.501	18.85	0.9294	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		622.15030	496.490	18.39	0.9349	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		8.35030	9.490	18.39	0.0651	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		2,686.29750	2,813.035	39.72	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		0.09750	0.035	39.72	0.0002	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		600.03230	717.525	20.62	0.9684	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		13.83230	4.525	20.62	0.0316	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put		1,886.59000	2,013.068	31.23	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call		0.39000	0.068	31.23	0.0005	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put		8,126.20000	8,253.000	63.63	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call		0.00000	0.000	63.63	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put		1,328.01780	1,453.397	27.37	0.9973	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call		1.81780	0.397	27.37	0.0027	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		85.04880	32.404	16.71	0.1963	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		221.24880	295.405	16.71	0.8037	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put		1,387.72070	1,513.323	27.78	0.9978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call		1.52070	0.323	27.78	0.0022	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		2,886.32810	3,013.071	44.07	0.9996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		0.12810	0.071	44.07	0.0004	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put		1,986.50520	2,113.051	31.92	0.9996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call		0.30520	0.052	31.92	0.0004	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put		3,386.42890	3,513.250	54.93	0.9991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call		0.22890	0.250	54.93	0.0009	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put		553.33550	668.492	20.13	0.9618	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		17.13550	5.492	20.13	0.0382	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put		1,846.63120	1,973.076	30.96	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call		0.43120	0.076	30.96	0.0005	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call		5.33840	1.574	23.51	0.0110	0.00	0	521
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put		891.53840	1,014.574	23.51	0.9890	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put		1,796.68990	1,923.088	30.61	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call		0.48990	0.088	30.61	0.0006	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put		2,386.32510	2,513.019	34.68	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call		0.12510	0.019	34.68	0.0001	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		143.43080	63.669	15.42	0.3465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		129.63080	176.670	15.42	0.6535	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put		1,766.72950	1,893.096	30.40	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call		0.52950	0.096	30.40	0.0007	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		101.84150	40.660	16.28	0.2388	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		188.04150	253.660	16.28	0.7612	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		184.08820	86.423	14.83	0.4401	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		100.28820	129.423	14.83	0.5599	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put		793.27140	915.194	22.54	0.9846	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call		7.07140	2.193	22.54	0.0154	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		177.94540	82.781	14.91	0.4259	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		104.14540	135.781	14.91	0.5741	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		81.98340	30.964	16.79	0.1887	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		228.18340	303.964	16.79	0.8113	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		121.23870	50.945	15.85	0.2887	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		157.43870	213.945	15.85	0.7113	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		394.03820	271.861	16.48	0.7935	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		30.23820	34.861	16.48	0.2065	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put		1,507.27450	1,633.216	28.61	0.9985	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call		1.07450	0.216	28.61	0.0015	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put		1,397.67660	1,523.312	27.85	0.9979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call		1.47660	0.312	27.85	0.0021	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put		812.87520	935.049	22.74	0.9856	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call		6.67520	2.049	22.74	0.0144	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put		1,099.32930	1,223.836	25.53	0.9943	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call		3.12930	0.836	25.53	0.0057	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put		256.83850	338.812	17.14	0.8393	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call		70.63850	25.812	17.14	0.1607	0.00	0	44,200
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call		171.91220	79.274	15.00	0.4119	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put		108.11220	142.274	15.00	0.5881	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			881.68630	1,004.626	23.41	0.9886	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			5.48630	1.626	23.41	0.0114	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call			258.47730	145.404	15.18	0.6012	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put			64.67730	78.404	15.18	0.3988	0.00	0	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Call			482.29300	357.957	17.24	0.8671	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Put			18.49300	20.957	17.24	0.1329	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			209.72740	103.595	14.64	0.4995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			85.92740	106.595	14.64	0.5005	0.00	0	2,000
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			813.50060	932.542	21.02	0.9754	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			14.10060	4.142	21.02	0.0246	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			137.06980	176.082	16.22	0.5554	0.00	0	25,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			209.96980	119.882	16.22	0.4446	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call			416.45660	302.782	16.88	0.7457	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put			43.55660	58.981	16.88	0.2543	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put			654.77330	764.576	19.28	0.9529	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call			27.67330	8.376	19.28	0.0471	0.00	0	15,000
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,291.38160	2,417.956	24.56	0.9968	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			1.68160	0.756	24.56	0.0032	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			459.23390	543.467	17.35	0.7894	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			109.53390	66.267	17.35	0.2106	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,475.33660	1,597.251	20.76	0.9819	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			10.13660	4.551	20.76	0.0181	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			229.12280	281.393	15.52	0.5663	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			250.82280	175.393	15.52	0.4337	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			280.49700	198.147	15.28	0.4752	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			198.79700	244.147	15.28	0.5248	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			281.27880	341.642	15.89	0.6245	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			212.97880	145.642	15.89	0.3755	0.00	0	15,400
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			838.13790	937.682	18.40	0.8665	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			78.03790	49.482	18.40	0.1335	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,839.73820	3,966.909	29.58	0.9972	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			1.93820	1.009	29.58	0.0028	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			79.68760	50.984	18.42	0.1352	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			847.48760	946.884	18.42	0.8648	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			703.69520	795.648	17.87	0.8219	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			105.89520	69.748	17.87	0.1781	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			606.56830	692.724	17.47	0.7846	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			128.76830	86.824	17.47	0.2154	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			840.01850	938.361	18.41	0.8584	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			84.41850	54.661	18.41	0.1416	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,242.90630	1,353.258	19.50	0.9203	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			48.70630	30.758	19.50	0.0797	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,169.59960	1,277.111	19.34	0.9000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			62.29960	41.311	19.34	0.1000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,868.67110	1,989.413	20.33	0.9665	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			20.47110	12.613	20.33	0.0335	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		144.42730	103.134	17.70	0.2172	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		732.62730	819.934	17.70	0.7828	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		217.75650	161.187	16.74	0.3173	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		505.95650	577.987	16.74	0.6827	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,484.68220	2,610.696	21.18	0.9887	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		6.48220	3.896	21.18	0.0113	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,461.79390	3,588.682	25.00	0.9950	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		3.59390	1.882	25.00	0.0050	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		94.73900	65.466	18.57	0.1458	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		982.93900	1,082.266	18.57	0.8542	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		22.78300	14.095	20.25	0.0370	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,810.98300	1,930.895	20.25	0.9630	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		1,097.84480	1,200.210	18.92	0.8691	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		86.44480	60.110	18.92	0.1309	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		626.23380	703.754	17.14	0.7119	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		208.53380	157.054	17.14	0.2881	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		543.89750	613.156	16.80	0.6501	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		272.19750	212.256	16.80	0.3499	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		552.11620	617.995	16.85	0.6135	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		334.81620	270.895	16.85	0.3865	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,715.94530	2,835.777	22.18	0.9645	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		28.64530	18.677	22.18	0.0355	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,373.48440	6,503.283	24.49	0.9986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		1.28440	0.683	24.49	0.0014	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		126.06710	99.088	19.97	0.1432	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,678.26710	1,781.688	19.97	0.8568	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		641.25540	549.877	15.64	0.5912	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,256.54110	2,370.171	21.24	0.9130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,265.94070	2,379.696	21.26	0.9137	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		74.94830	58.051	21.22	0.0876	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,247.14830	2,360.651	21.22	0.9124	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		1,776.91610	1,882.485	20.19	0.8689	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		114.71610	89.885	20.19	0.1311	0.00	0	3,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		74.34110	57.571	21.24	0.0870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		220.89620	252.374	15.29	0.3362	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		507.57640	565.067	16.46	0.5444	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		455.37640	382.467	16.46	0.4556	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,913.20210	2,021.432	20.49	0.8837	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		101.00210	78.832	20.49	0.1163	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		73.74070	57.096	21.26	0.0863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		413.90180	345.685	16.73	0.4210	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		703.08190	772.967	17.20	0.6342	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		350.88190	290.367	17.20	0.3658	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		816.53460	714.359	15.14	0.6962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		188.73460	216.959	15.14	0.3038	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		758.69620	659.774	15.29	0.6638	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			1,032.10500	1,117.550	18.28	0.7388	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,136.83980	1,226.342	18.60	0.7639	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			214.63980	173.742	18.60	0.2361	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,144.20650	2,256.252	21.00	0.9045	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			82.00650	63.652	21.00	0.0955	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			576.10180	638.285	16.73	0.5790	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			930.59180	1,011.648	17.96	0.7112	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,906.13820	3,026.171	22.60	0.9479	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			43.93820	33.571	22.60	0.0521	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,713.08280	2,831.733	22.20	0.9396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			50.88280	39.133	22.20	0.0604	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			239.90500	194.950	18.28	0.2612	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,194.44840	1,285.998	18.77	0.7763	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,569.34530	2,686.635	21.90	0.9324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			57.14530	44.035	21.90	0.0676	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			300.19640	246.405	17.64	0.3192	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			832.39640	909.005	17.64	0.6808	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			268.39180	219.048	17.96	0.2888	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			56.70150	43.687	21.92	0.0671	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,337.51450	1,433.655	19.19	0.8039	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			175.31450	141.055	19.19	0.1961	0.00	0	40,700
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			310.76220	255.532	17.54	0.3291	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			802.96220	878.132	17.54	0.6709	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			202.24840	163.398	18.77	0.2237	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,072.02740	1,159.070	18.40	0.7487	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,809.45630	2,928.824	22.40	0.9439	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			47.25630	36.224	22.40	0.0561	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			244.06920	198.460	18.23	0.2653	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,016.26920	1,101.060	18.23	0.7347	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,578.90150	2,696.287	21.92	0.9329	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			42.08270	32.091	22.72	0.0499	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			9.44710	5.890	24.49	0.0104	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,721.64710	4,848.490	24.49	0.9896	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,316.89300	5,445.367	24.49	0.9948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			4.69300	2.767	24.49	0.0052	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			229.82740	186.470	18.40	0.2513	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,112.40340	1,200.998	18.53	0.7583	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,422.64220	3,545.481	23.66	0.9641	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			30.44220	22.881	23.66	0.0359	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,820.62280	4,947.803	24.49	0.9907	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			8.42280	5.203	24.49	0.0093	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,964.28270	3,084.691	22.72	0.9501	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			303.45540	342.477	15.64	0.4088	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			75.56120	58.537	21.20	0.0883	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,237.76120	2,351.137	21.20	0.9117	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			60.37290	46.564	21.76	0.0712	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			2,502.57290	2,619.164	21.76	0.9288	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			220.20340	178.398	18.53	0.2417	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			585.11230	645.456	16.71	0.5680	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			443.61230	373.356	16.71	0.4320	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,932.97710	3,051.773	22.50	0.9417	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			51.47710	39.673	22.50	0.0583	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			718.93780	786.815	17.18	0.6218	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			382.03780	319.315	17.18	0.3782	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,609.88710	4,735.027	24.60	0.9782	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			20.68710	14.927	24.60	0.0218	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			343.57200	287.276	17.64	0.3324	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			902.77200	977.376	17.64	0.6676	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,384.94170	1,475.689	18.93	0.7688	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			236.44170	196.089	18.93	0.2312	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			657.65820	570.259	15.97	0.5469	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			436.95820	480.759	15.97	0.4531	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,173.17690	1,256.448	18.31	0.7214	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			293.87690	245.948	18.31	0.2786	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,172.88770	3,292.475	22.65	0.9286	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			68.18770	56.576	22.65	0.0714	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			607.26920	663.385	16.58	0.5383	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			532.56920	457.485	16.58	0.4617	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			750.01560	813.519	17.01	0.5917	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			464.51560	396.719	17.01	0.4083	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			776.18890	839.006	17.03	0.5878	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			485.98890	417.306	17.03	0.4122	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			626.99570	678.945	16.44	0.5112	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			628.29570	548.345	16.44	0.4888	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,427.76950	3,547.112	22.80	0.9159	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			89.06950	76.512	22.80	0.0841	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			585.58970	511.554	16.88	0.4429	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			798.38970	856.654	16.88	0.5571	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			418.97470	362.293	17.95	0.3334	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,191.77470	1,267.393	17.95	0.6666	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			589.14360	514.793	16.86	0.4452	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,914.03770	4,033.891	23.64	0.9200	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			638.52910	688.186	16.40	0.4970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			685.72910	603.086	16.40	0.5030	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			90.94190	78.543	23.66	0.0797	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,923.74190	4,043.643	23.66	0.9203	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			103.54780	89.038	22.82	0.0913	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			384.21400	331.502	18.25	0.3088	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,307.01400	1,386.602	18.25	0.6912	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			90.64620	78.299	23.68	0.0795	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,933.44620	4,053.399	23.68	0.9205	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			91.23770	78.791	23.64	0.0800	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		381.50200	414.966	15.54	0.3696	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,516.83140	4,635.242	23.71	0.9458	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		64.03140	50.142	23.71	0.0542	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,612.13940	2,718.880	20.67	0.8617	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		159.33940	133.780	20.67	0.1383	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,556.34780	3,674.138	22.82	0.9087	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		102.44430	88.119	22.88	0.0903	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		444.26050	384.675	17.75	0.3509	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,117.06050	1,189.775	17.75	0.6491	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,481.90010	1,566.887	18.68	0.7240	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		339.10010	291.787	18.68	0.2760	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		928.70200	829.866	15.54	0.6304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	23.71	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,983.23700	3,096.634	21.48	0.8845	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		130.43700	111.534	21.48	0.1155	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		729.01430	642.585	16.21	0.5274	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		581.81430	627.685	16.21	0.4726	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,585.24430	3,703.219	22.88	0.9097	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		791.94360	849.894	16.86	0.5548	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,078.98380	970.231	15.12	0.6964	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		281.78380	305.331	15.12	0.3036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,364.22800	3,480.715	22.37	0.9016	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		111.42800	95.615	22.37	0.0984	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,452.80000	986,585.100	23.71	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		644.09440	692.825	16.40	0.4911	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		711.89440	628.125	16.40	0.5089	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,671.09890	3,787.431	22.94	0.9077	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		108.89890	92.731	22.94	0.0923	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,572.90380	1,655.985	18.71	0.7091	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		390.30380	340.186	18.71	0.2909	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,940.12280	4,058.700	23.32	0.8992	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		126.62280	112.000	23.32	0.1008	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		659.53200	706.326	16.39	0.4730	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		796.03200	709.626	16.39	0.5270	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		961.38370	1,020.858	17.17	0.5604	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		656.88370	582.658	17.17	0.4396	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		672.93050	717.861	16.36	0.4562	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		882.73050	793.661	16.36	0.5438	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,180.33480	4,294.702	23.41	0.8918	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		150.13480	130.502	23.41	0.1082	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		191.92570	171.200	22.51	0.1355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,746.62570	3,860.400	22.51	0.8645	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,809.68810	1,890.341	18.93	0.7048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		444.98810	391.141	18.93	0.2952	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,721.48650	1,603.672	14.84	0.8151	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		176.18650	192.872	14.84	0.1849	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			192.45290	171.656	22.49	0.1359	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,737.15290	3,850.856	22.49	0.8641	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,512.64290	1,395.312	15.09	0.7608	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			257.34290	274.512	15.09	0.2392	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,120.66870	1,021.295	15.75	0.6323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			485.36870	520.495	15.75	0.3677	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			192.98280	172.114	22.48	0.1363	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,727.68280	3,841.314	22.48	0.8637	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,757.14680	2,856.902	20.46	0.8102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			272.44680	237.702	20.46	0.1898	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,713.20670	1,793.032	18.76	0.6902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			468.50670	413.832	18.76	0.3098	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,187.84750	1,083.896	15.56	0.6580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			432.54750	463.096	15.56	0.3420	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			687.55400	613.692	17.37	0.4323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,082.25400	1,142.892	17.37	0.5677	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,614.25990	3,727.002	22.24	0.8589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			199.55990	177.802	22.24	0.1411	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,063.63920	966.953	15.92	0.6090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			538.33920	576.153	15.92	0.3910	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			677.95180	604.823	17.42	0.4273	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,102.65180	1,164.023	17.42	0.5727	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,642.57660	3,755.548	22.30	0.8602	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			197.87660	176.348	22.30	0.1398	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,883.09400	1,764.105	14.60	0.8517	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			127.79400	143.305	14.60	0.1483	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,456.26530	4,566.357	23.28	0.8968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			151.56530	127.157	23.28	0.1032	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			707.20760	631.867	17.28	0.4426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,041.90760	1,101.067	17.28	0.5574	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,576.54360	3,688.980	22.16	0.8573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			201.84360	179.780	22.16	0.1427	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,285.91360	3,395.776	21.56	0.8433	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			221.21360	196.576	21.56	0.1567	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,004.63690	910.890	16.11	0.5839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			599.33690	640.090	16.11	0.4161	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			584.58620	519.720	17.94	0.3769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,329.28620	1,398.920	17.94	0.6231	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,680.37540	3,793.643	22.38	0.8618	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			195.67540	174.443	22.38	0.1382	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			990.39550	897.388	16.16	0.5777	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			615.09550	656.588	16.16	0.4223	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			576.70860	512.542	17.99	0.3725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,351.40860	1,421.742	17.99	0.6275	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,035.52640	3,142.833	21.03	0.8292	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			240.82640	213.633	21.03	0.1708	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		301.50920	263.235	20.13	0.2083	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,546.20920	2,642.435	20.13	0.7917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		737.85550	660.264	17.13	0.4583	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		982.55550	1,039.464	17.13	0.5417	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		682.09610	725.782	16.34	0.4449	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		946.49610	855.582	16.34	0.5551	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,415.12310	4,523.724	23.23	0.8930	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		159.52310	133.524	23.23	0.1070	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,122.55350	1,179.921	17.33	0.5430	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		806.75350	728.321	17.33	0.4570	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,109.36650	1,166.098	17.30	0.5388	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		818.16650	738.998	17.30	0.4612	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,436.43140	1,324.318	15.61	0.6796	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		475.03140	499.618	15.61	0.3204	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,055.00690	2,133.834	19.12	0.6835	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		556.40690	498.534	19.12	0.3165	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		295.80580	267.600	22.22	0.1756	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,835.07760	3,943.492	22.20	0.8240	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,844.40580	3,952.900	22.22	0.8244	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		297.15240	268.790	22.18	0.1765	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,825.75240	3,934.090	22.18	0.8235	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		605.92260	641.942	15.99	0.3748	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,267.32260	1,166.642	15.99	0.6252	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		296.47760	268.192	22.20	0.1760	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,326.40480	2,408.523	19.54	0.6953	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		562.20480	506.923	19.54	0.3047	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,693.44370	1,762.962	18.49	0.6120	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		739.24370	671.362	18.49	0.3880	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,272.84870	1,329.405	17.71	0.5282	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		955.14870	873.906	17.71	0.4718	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,207.90480	1,262.316	17.59	0.5127	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		999.30480	915.916	17.59	0.4873	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		408.76420	374.344	22.11	0.2108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,949.86420	4,053.844	22.11	0.7892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		410.33060	375.760	22.08	0.2116	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,931.43060	4,035.260	22.08	0.7884	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,351.27280	1,253.893	16.76	0.5962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		822.37280	863.393	16.76	0.4038	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		409.54820	375.051	22.10	0.2112	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,940.64820	4,044.551	22.10	0.7888	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,429.14810	1,486.004	18.06	0.5161	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		1,105.84810	1,023.004	18.06	0.4839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		1,107.26340	1,026.488	18.33	0.4700	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,590.76340	1,650.288	18.33	0.5300	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		1,104.03790	1,023.426	18.34	0.4689	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,597.53790	1,657.226	18.34	0.5311	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			1,110.50720	1,029.569	18.32	0.4711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,584.00720	1,643.369	18.32	0.5289	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,590.53460	1,647.668	18.33	0.5092	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,237.03460	1,152.668	18.33	0.4908	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,233.56340	1,151.055	18.54	0.4787	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,736.36340	1,795.955	18.54	0.5213	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,230.32670	1,147.969	18.55	0.4777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,743.12670	1,802.869	18.55	0.5223	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,236.81040	1,154.144	18.53	0.4797	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,729.61040	1,789.044	18.53	0.5203	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,745.35020	1,803.198	18.54	0.5033	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,361.65020	1,276.198	18.54	0.4967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,368.05450	1,282.562	18.78	0.4867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,895.05450	1,953.962	18.78	0.5133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,364.82780	1,279.475	18.79	0.4857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,901.82780	1,960.875	18.79	0.5143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,371.29060	1,285.667	18.77	0.4876	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,888.29060	1,947.067	18.77	0.5124	0.00	0	0
Total \$ / R Option												0.00	0	1,696,819
Total \$ / R												855,379,149.00	65,572	2,405,095
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			12.98700		13.11380			0.0000	246,753.00	19	495
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.20740		13.33780			0.0000	0.00	0	39
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.41490		13.54720			0.0000	0.00	0	7
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.62080		13.75530			0.0000	0.00	0	3
Total \$ / R MAXI Future												246,753.00	19	544
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			36.94330	40.956	63.63	0.0013	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			388,656.94330	401,340.956	63.63	0.9987	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			37.26930	39.999	63.63	0.0013	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			389,657.26930	402,339.999	63.63	0.9987	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			36.61920	41.934	63.63	0.0013	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			387,656.61920	400,341.934	63.63	0.9987	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			3,865.05880	2,936.196	22.96	0.0458	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			308,085.05880	320,196.196	22.96	0.9542	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			3,838.10620	2,914.769	22.98	0.0455	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			309,058.10620	321,174.769	22.98	0.9545	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			3,892.32860	2,957.884	22.94	0.0461	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			307,112.32860	319,217.884	22.94	0.9539	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			25,989.30720	22,028.337	19.40	0.2164	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			186,269.30720	195,538.337	19.40	0.7836	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			25,835.42710	21,894.709	19.41	0.2152	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			187,115.42710	196,404.709	19.41	0.7848	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			26,143.88360	22,162.881	19.38	0.2175	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			185,423.88360	194,672.881	19.38	0.7825	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			83,074.97580	74,673.474	16.74	0.5042	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			82,544.97580	87,593.474	16.74	0.4958	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			82,680.63820	74,304.879	16.76	0.5023	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			83,150.63820	88,224.879	16.76	0.4977	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			83,469.33400	75,043.529	16.72	0.5061	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			81,939.33400	86,963.529	16.72	0.4939	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												246,753.00	19	544
£ / R	On	13/03/2017	Foreign Exchange Future			15.92970		16.05520			0.0000	11,357,876.10	713	58,363
£ / R	On	31/03/2017	Foreign Exchange Future			15.98560		16.11220			0.0000	0.00	0	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.02930		16.15590			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.06690		16.19380			0.0000	0.00	0	204
£ / R	On	28/04/2017	Foreign Exchange Future			16.07620		16.20320			0.0000	0.00	0	97
£ / R	On	19/06/2017	Foreign Exchange Future			16.24170		16.37060			0.0000	12,814,701.30	789	25,002
£ / R	On	18/09/2017	Foreign Exchange Future			16.54080		16.67220			0.0000	413,520.00	25	462
£ / R	On	18/12/2017	Foreign Exchange Future			16.84510		16.98020			0.0000	0.00	0	5,788
Total £ / R Future												24,586,097.40	1,527	90,247
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.00010	0.000	54.13	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,694.80010	7,820.300	54.13	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.00010	0.000	54.13	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,704.80010	7,830.300	54.13	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.00010	0.000	54.13	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			7,684.80010	7,810.300	54.13	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,945.55810	3,070.565	41.07	0.9989	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.75810	0.266	41.07	0.0011	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,944.93640	5,070.338	54.13	0.9999	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			0.13640	0.038	54.13	0.0001	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			975.63060	1,084.223	28.69	0.9471	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			30.83060	13.923	28.69	0.0529	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			2,446.33190	2,570.844	37.68	0.9977	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			1.53190	0.544	37.68	0.0023	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			2,091.48150	2,209.239	26.55	0.9654	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			23.68150	14.839	26.55	0.0346	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			1,053.45450	1,139.846	22.73	0.7849	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			179.35450	139.146	22.73	0.2151	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			0.71130	0.417	33.59	0.0008	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,786.91130	7,913.517	33.59	0.9992	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			1,050.92420	1,133.052	21.99	0.7339	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			254.12420	209.252	21.99	0.2661	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			2.01230	1.753	25.62	0.0027	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,651.41230	7,780.053	25.62	0.9973	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			1.99210	1.735	25.62	0.0027	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,661.39210	7,790.035	25.62	0.9973	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			1.97220	1.718	25.62	0.0027	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,671.37220	7,800.018	25.62	0.9973	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			531.19200	486.127	20.96	0.3192	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,848.99200	1,935.327	20.96	0.6808	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			528.89820	483.987	20.97	0.3180	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,856.69820	1,943.187	20.97	0.6820	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			526.61060	481.861	20.99	0.3169	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,864.41060	1,951.061	20.99	0.6831	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			61.67630	54.159	24.28	0.0399	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,221.47630	8,349.059	24.28	0.9601	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			61.40280	53.913	24.28	0.0398	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,231.20280	8,358.813	24.28	0.9602	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			61.13050	53.669	24.28	0.0396	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,240.93050	8,368.569	24.28	0.9604	0.00	0	0
Total £ / R Option												0.00	0	1,800
Total £ / R												24,586,097.40	1,527	92,047
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11413		0.11461			0.0000	0.00	0	60
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11661		0.11710			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11900		0.11950			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12146		0.12198			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,821
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.00310	0.001	45.77	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,539.30310	3,587.301	45.77	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00000	0.000	45.77	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,539.30000	4,587.300	45.77	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			0.23180	0.136	45.77	0.0007	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,539.53180	2,587.436	45.77	0.9993	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,292.93220	4,343.062	23.68	0.9924	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.57730	0.760	23.68	0.0018	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,290.57730	5,340.260	23.68	0.9982	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			13.14460	14.886	23.68	0.0274	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,303.14460	3,354.386	23.68	0.9726	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			2.93220	3.561	23.68	0.0076	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			39.80940	39.984	23.35	0.0500	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,089.60940	4,140.184	23.35	0.9500	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			16.11400	16.378	23.35	0.0228	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,065.91400	5,116.578	23.35	0.9772	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			93.13980	92.634	23.35	0.1025	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,142.93980	3,192.834	23.35	0.8975	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			913.88540	884.762	18.98	0.5619	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			715.58540	738.962	18.98	0.4381	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			561.80720	542.636	20.42	0.3878	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,363.50720	1,396.836	20.42	0.6122	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			1,442.72470	1,405.263	16.77	0.7706	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			244.42470	259.463	16.77	0.2294	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,821
€ / R	On	13/03/2017	Foreign Exchange Future			13.76990		13.84830			0.0000	6,719,711.20	488	80,726
€ / R	On	15/03/2017	Foreign Exchange Future			13.77570		13.85410			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.82350		13.90270			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.86530		13.94440			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.07040		14.15150			0.0000	10,186,969.60	724	90,337
€ / R	On	18/09/2017	Foreign Exchange Future			14.36120		14.44340			0.0000	0.00	0	1,887
€ / R	On	18/12/2017	Foreign Exchange Future			14.65950		14.74420			0.0000	0.00	0	15
€ / R	On	19/03/2018	Foreign Exchange Future			14.95980		15.04570			0.0000	0.00	0	0
Total € / R Future												16,906,680.80	1,212	173,019
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,841.81080	4,920.165	62.10	0.9998	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			955.89830	1,031.842	22.83	0.9883	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			4.19830	1.742	22.83	0.0117	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,321.83880	3,400.204	47.50	0.9996	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.13880	0.104	47.50	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,151.83100	2,230.141	31.16	0.9997	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.11080	0.065	62.10	0.0002	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.13100	0.041	31.16	0.0003	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			229.19790	170.548	16.69	0.6038	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			70.89790	90.648	16.69	0.3962	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			24.64770	11.986	18.81	0.0753	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			476.34770	542.086	18.81	0.9247	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.10820	0.064	62.10	0.0002	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,851.80820	4,930.164	62.10	0.9998	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.10570	0.062	62.10	0.0002	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,861.80570	4,940.162	62.10	0.9998	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,208.69860	1,285.555	23.24	0.9923	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			2.79860	1.255	23.24	0.0077	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,328.35670	1,402.800	18.57	0.9748	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			11.05670	6.300	18.57	0.0252	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			918.17290	979.021	16.92	0.8785	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			62.57290	44.321	16.92	0.1215	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			492.16800	440.387	15.26	0.5026	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			450.66800	479.987	15.26	0.4974	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			4.74780	3.435	22.73	0.0064	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,043.30770	5,123.080	22.73	0.9935	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,053.24780	5,133.035	22.73	0.9936	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			4.86840	3.526	22.73	0.0066	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,033.36840	5,113.126	22.73	0.9934	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,176.49210	2,245.438	19.15	0.9126	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			67.99210	55.838	19.15	0.0874	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			4.80770	3.480	22.73	0.0065	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			41.29670	33.968	22.39	0.0381	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,067.89670	5,142.768	22.39	0.9619	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			40.99030	33.706	22.39	0.0379	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,077.59030	5,152.506	22.39	0.9621	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			41.60520	34.233	22.39	0.0384	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,058.20520	5,133.033	22.39	0.9616	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,721.20650	6,797.235	23.20	0.9589	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			206.38810	191.792	20.76	0.1489	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,522.18810	3,592.292	20.76	0.8511	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			205.99570	191.436	20.78	0.1485	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,531.79570	3,601.936	20.78	0.8515	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			206.78610	192.148	20.73	0.1492	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,512.58610	3,582.648	20.73	0.8508	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			55.40650	46.735	23.20	0.0411	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,056.49290	999.317	15.77	0.5469	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			880.79290	909.517	15.77	0.4531	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,065.00460	1,007.594	15.74	0.5502	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			869.30460	897.794	15.74	0.4498	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,060.74000	1,003.444	15.76	0.5485	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			875.04000	903.644	15.76	0.4515	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												16,906,680.80	1,212	174,699
AU\$ / R	On	13/03/2017	Foreign Exchange Future			9.86890		9.92180			0.0000	0.00	0	22,236
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.01800		10.07270			0.0000	0.00	0	7,655
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.16000		10.21570			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.30220		10.35950			0.0000	0.00	0	3
Total AU\$ / R Future												0.00	0	30,119
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.01630	0.035	39.33	0.0003	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			2,018.21630	2,071.135	39.33	0.9997	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.01460	0.037	39.62	0.0003	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			2,028.21460	2,081.137	39.62	0.9997	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.01300	0.038	39.91	0.0003	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			2,038.21300	2,091.138	39.91	0.9997	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			7.96710	6.285	16.47	0.0199	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,995.26710	2,048.285	16.47	0.9801	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			7.92880	6.258	16.53	0.0198	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,005.22880	2,058.258	16.53	0.9802	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			8.00610	6.314	16.42	0.0201	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,985.30610	2,038.314	16.42	0.9799	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,996.18980	2,044.828	16.00	0.9307	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			41.45440	34.457	16.02	0.0686	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			2,005.75440	2,054.457	16.02	0.9314	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			41.02300	34.090	16.03	0.0679	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,015.32300	2,064.090	16.03	0.9321	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			41.88980	34.828	16.00	0.0693	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			123.22410	106.360	14.99	0.1572	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,643.72410	1,684.160	14.99	0.8428	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			125.33420	108.235	14.95	0.1597	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,625.83420	1,666.035	14.95	0.8403	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			124.27530	107.294	14.97	0.1585	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,634.77530	1,675.094	14.97	0.8415	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	30,119
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.70230		9.78390			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.87870		9.96220			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.04810		10.13280			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.21910		10.30580			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	20
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.54000	0.279	63.80	0.0012	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,956.64000	3,037.979	63.80	0.9988	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.55010	0.270	63.80	0.0012	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,966.65010	3,047.970	63.80	0.9988	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.52950	0.288	63.80	0.0012	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,946.62950	3,027.988	63.80	0.9988	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			19.94530	14.929	17.92	0.0403	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,797.74530	1,876.229	17.92	0.9597	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			19.63310	14.693	17.94	0.0397	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,807.43310	1,885.993	17.94	0.9603	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			20.26320	15.169	17.90	0.0409	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,788.06320	1,866.469	17.90	0.9591	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			129.00140	108.283	16.16	0.1776	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,286.20140	1,350.183	16.16	0.8224	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			127.67970	107.148	16.18	0.1760	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,294.87970	1,359.048	16.18	0.8240	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			130.33970	109.431	16.15	0.1793	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,277.53970	1,341.331	16.15	0.8207	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			415.59240	368.698	13.99	0.4257	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			649.79240	689.598	13.99	0.5743	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			412.17090	365.541	14.01	0.4229	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			656.37090	696.441	14.01	0.5771	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			419.04200	371.885	13.97	0.4286	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			643.24200	682.785	13.97	0.5714	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	20
CHF / R	On	13/03/2017	Foreign Exchange Future			12.86390		12.98360			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.16170		13.28500			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.45170		13.57700			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.75040		13.87960			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			0.20230	0.181	62.32	0.0006	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			4,076.60230	4,196.281	62.32	0.9994	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			0.19710	0.176	62.32	0.0006	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			4,086.59710	4,206.277	62.32	0.9994	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			0.20750	0.186	62.32	0.0006	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			4,066.60750	4,186.286	62.32	0.9994	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			28.27650	23.926	19.83	0.0434	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,623.27650	2,742.226	19.83	0.9566	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			27.90460	24.037	19.90	0.0435	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,632.90460	2,752.337	19.90	0.9565	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			28.65300	23.815	19.76	0.0434	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,613.65300	2,732.115	19.76	0.9566	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			213.10540	177.798	19.01	0.1850	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,026.10540	2,116.099	19.01	0.8150	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			211.79490	176.643	19.03	0.1839	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,034.79490	2,124.943	19.03	0.8161	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			214.42480	178.962	19.00	0.1861	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,017.42480	2,107.262	19.00	0.8139	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			762.75900	691.052	16.77	0.4757	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			913.15900	970.652	16.77	0.5243	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			759.06260	687.571	16.79	0.4738	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			919.46260	977.171	16.79	0.5262	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			766.47900	694.555	16.76	0.4775	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			906.87900	964.155	16.76	0.5225	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	13/03/2017	Foreign Exchange Future			1.88280		1.89860			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.89870		1.91270			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.91310		1.92690			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.92770		1.94120			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			0.25570	0.251	61.51	0.0006	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			5,914.25570	6,072.252	61.51	0.9994	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.21320	0.211	61.51	0.0005	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			6,014.21320	6,172.211	61.51	0.9995	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			0.30610	0.300	61.51	0.0007	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,814.30610	5,972.300	61.51	0.9993	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			52.37210	39.493	19.17	0.0502	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,525.37210	3,652.493	19.17	0.9498	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			60.45580	45.891	18.96	0.0577	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,333.45580	3,458.891	18.96	0.9423	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			56.25960	42.564	19.07	0.0538	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,429.25960	3,555.564	19.07	0.9462	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			291.87680	250.735	17.37	0.1966	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,522.87680	2,619.735	17.37	0.8034	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			278.55520	238.922	17.47	0.1884	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,609.55520	2,707.922	17.47	0.8116	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			306.26560	263.210	17.26	0.2052	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,437.26560	2,532.210	17.26	0.7948	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			975.73720	882.619	15.08	0.4771	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,163.73720	1,205.619	15.08	0.5229	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,059.66010	962.057	14.96	0.5073	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,047.66010	1,085.057	14.96	0.4927	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,016.06330	920.671	15.00	0.4921	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,104.06330	1,143.671	15.00	0.5079	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.89130		1.90560			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			278.39370	214.443	15.88	0.2956	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			822.39370	901.443	15.88	0.7044	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			251.93270	192.459	16.05	0.2706	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			895.93270	979.459	16.05	0.7294	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			227.82370	172.630	16.22	0.2473	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			971.82370	1,059.631	16.22	0.7527	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	13/03/2017	Foreign Exchange Future			1.85710		1.86740			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.89890		1.90970			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			0.58460	0.325	45.50	0.0010	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			3,926.58460	4,029.325	45.50	0.9990	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			0.65170	0.388	47.10	0.0012	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			4,026.65170	4,129.388	47.10	0.9988	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			0.72310	0.458	48.71	0.0013	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,126.72310	4,229.458	48.71	0.9987	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			99.93170	80.234	17.86	0.0974	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,602.93170	2,691.234	17.86	0.9026	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			94.48670	76.294	18.10	0.0924	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,697.48670	2,787.294	18.10	0.9076	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			89.43140	72.643	18.33	0.0877	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,792.43140	2,883.643	18.33	0.9123	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.67300		1.68920			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.70340		1.72000			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.73170		1.74820			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.75880		1.77550			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			0.27670	0.608	60.41	0.0016	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,608.27670	4,770.608	60.41	0.9984	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.30560	0.500	60.41	0.0013	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,708.30560	4,870.500	60.41	0.9987	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			0.24960	0.532	58.71	0.0014	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,508.24960	4,670.532	58.71	0.9986	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			122.45000	98.597	20.64	0.1128	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,522.45000	2,664.597	20.64	0.8872	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			115.27600	92.785	20.83	0.1065	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,615.27600	2,758.785	20.83	0.8935	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			108.60000	87.388	21.02	0.1005	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,708.60000	2,853.388	21.02	0.8995	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			323.33390	275.115	18.88	0.2151	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,341.33390	2,458.115	18.88	0.7849	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			308.05450	261.758	18.99	0.2060	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,426.05450	2,544.758	18.99	0.7940	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			338.16410	288.166	18.75	0.2242	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,256.16410	2,371.166	18.75	0.7758	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,061.76260	955.208	16.20	0.5110	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,006.76260	1,067.208	16.20	0.4890	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,020.86160	917.612	16.31	0.4958	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,065.86160	1,129.612	16.31	0.5042	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,104.24570	994.370	16.09	0.5265	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			949.24570	1,006.370	16.09	0.4735	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.12650		0.12740			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12620		0.12730			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12530		0.12720			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12500		0.12720			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.10430		9.20360			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.23530		9.33660			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.36060		9.46330			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.48540		9.59020			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			0.03120	0.043	41.42	0.0003	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,886.43120	1,985.743	41.42	0.9997	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.03290	0.045	41.74	0.0003	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,896.43290	1,995.745	41.74	0.9997	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.03470	0.047	42.05	0.0003	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,906.43470	2,005.747	42.05	0.9997	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			13.20440	8.404	16.25	0.0280	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,626.60440	1,723.104	16.25	0.9720	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			12.94920	8.230	16.27	0.0275	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,636.34920	1,732.930	16.27	0.9725	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			13.46440	8.583	16.23	0.0286	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,616.86440	1,713.283	16.23	0.9714	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,210.94690	1,294.977	15.17	0.8522	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			93.11100	74.662	15.19	0.1462	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,219.81100	1,304.062	15.19	0.8538	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			95.39570	76.506	15.15	0.1494	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,202.09570	1,285.906	15.15	0.8506	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			94.24690	75.577	15.17	0.1478	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			825.63160	874.285	20.72	0.5341	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			610.92510	555.116	20.70	0.4636	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			830.72510	879.716	20.70	0.5364	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			606.04380	550.569	20.69	0.4612	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			835.84380	885.169	20.69	0.5388	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			615.83160	559.685	20.72	0.4659	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Future			1.24920		1.25480			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.26540		1.26890			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27780		1.28310			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29420		1.29620			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,752.00000	1,808.000		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			1,852.00000	1,908.000		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			1,652.00000	1,708.000		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			1,111.00000	1,146.000		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			1,211.00000	1,246.000		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			1,311.00000	1,346.000		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			869.00000	922.000		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			969.00000	1,022.000		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			769.00000	822.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			238.00000	258.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			38.00000	58.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			138.00000	158.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.22660		1.22430			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22970		1.22740			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.23300		1.23070			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.23670		1.23440			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	4,048
Total QUANTO £ / \$												0.00	0	4,048
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06030		1.05600			0.0000	750,692.40	708	726
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06530		1.06100			0.0000	2,130.60	2	71,290
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07050		1.06620			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.07630		1.07190			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												752,823.00	710	72,016
Total QUANTO € / \$												752,823.00	710	72,016
RAIN	On	13/03/2017	Foreign Exchange Future			21,681.95000		21,836.58000			0.0000	0.00	0	0
RAIN	On	19/06/2017	Foreign Exchange Future			22,056.83000		22,209.40000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			9.20890		9.27130			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.36910		9.43370			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			0.03530	0.019	35.57	0.0002	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,728.73530	1,791.119	35.57	0.9998	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			0.03410	0.018	35.69	0.0002	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,738.73410	1,801.118	35.69	0.9998	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			0.03650	0.019	35.44	0.0002	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,718.73650	1,781.119	35.44	0.9998	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			46.90530	35.258	16.05	0.0963	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,133.20530	1,186.158	16.05	0.9037	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			46.02770	34.578	16.07	0.0947	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,142.32770	1,195.478	16.07	0.9053	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			47.79860	35.951	16.04	0.0980	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,124.09860	1,176.851	16.04	0.9020	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			3.49800		3.51550			0.0000	0.00	0	19,800
TRY / R	On	19/06/2017	Foreign Exchange Future			3.46140		3.48010			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	19,800
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.00000	0.011	65.04	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,354.50000	1,372.011	65.04	0.9999	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.00000	0.010	65.04	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,364.50000	1,382.010	65.04	0.9999	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.00000	0.012	65.04	0.0002	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,344.50000	1,362.012	65.04	0.9998	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			4.57760	4.566	20.51	0.0319	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			794.47760	813.166	20.51	0.9681	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			4.63570	4.638	20.75	0.0320	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			804.53570	823.238	20.75	0.9680	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			4.52030	4.495	20.27	0.0318	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			784.42030	803.095	20.27	0.9682	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	19,800
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32240		1.34360			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29890		1.31970			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27940		1.30080			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.25960		1.28070			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												897,871,503.20	69,040	1,120,950
Total Options												0.00	0	1,700,299
Grand Total:												897,871,503.20	69,040	2,821,249