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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/02/2017 Foreign Exchange Future			13.04030		12.97170			0.0000	336,283,256.40	25,788	0
\$ / R On 22/02/2017 Foreign Exchange Future			13.04930		12.96510			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.04260		12.96740			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.04490		12.96970			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.05170		12.97650			0.0000	21,770,235.60	1,668	465
\$ / R On 28/02/2017 Foreign Exchange Future			13.05400		12.97880			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.05630		12.98110			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.08520		13.00830			0.0000	986,074,501.60	75,358	446,053
\$ / R On 16/03/2017 Foreign Exchange Future			13.09010		13.01290			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.09250		13.01510			0.0000	10,316,890.00	788	788
\$ / R On 29/03/2017 Foreign Exchange Future			13.12190		13.04500			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.12620		13.04960			0.0000	774,445.80	59	4,330
\$ / R On 11/04/2017 Foreign Exchange Future			13.14960		13.07510			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.15180		13.07740			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.15390		13.07970			0.0000	0.00	0	697
\$ / R On 18/04/2017 Foreign Exchange Future			13.16460		13.09130			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.17100		13.09830			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.18000		13.10770			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.18790		13.11470			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.20360		13.12880			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.22190		13.14520			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	26/05/2017	Foreign Exchange Future			13.26020		13.18030			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.31640		13.23620			0.0000	72,707,544.00	5,460	228,524
\$ / R	On	28/06/2017	Foreign Exchange Future			13.33750		13.25720			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.34220		13.26180			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.37030		13.28970			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.39140		13.31070			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.40080		13.32000			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.40550		13.32470			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.41480		13.33400			0.0000	0.00	0	890
\$ / R	On	11/08/2017	Foreign Exchange Future			13.44060		13.35960			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.48300		13.40140			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.53030		13.44760			0.0000	0.00	0	17,696
\$ / R	On	27/09/2017	Foreign Exchange Future			13.55160		13.46840			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.61320		13.52850			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.62260		13.53770			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.66290		13.57700			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.69830		13.61150			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.74540		13.65740			0.0000	4,123,620.00	300	16,006
\$ / R	On	22/12/2017	Foreign Exchange Future			13.75480		13.66660			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.87950		13.78810			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.88430		13.79270			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.95930		13.86680			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.04600		13.95260			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.08350		13.98980			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.09280		13.99900			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.17250		14.07790			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.30370		14.20780			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.38570		14.28900			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.51920		14.42130			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.59180		14.49320			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.73470		14.63470			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.81430		14.71250			0.0000	0.00	0	0
Total \$ / R Future												1,432,050,493.40	109,421	725,386
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			0.04430	0.000	13.92	0.0000	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			1,348.34430	1,279.700	13.92	1.0000	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			0.02370	0.000	13.92	0.0000	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			2,058.32370	1,989.700	13.92	1.0000	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			0.83570	0.000	13.92	0.0000	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			639.13570	569.700	13.92	1.0000	0.00	0	0
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			2.98670	4.305	26.43	0.0281	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			887.88670	805.005	26.43	0.9719	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			4.27010	7.692	22.67	0.0492	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			726.87010	655.092	22.67	0.9508	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			2.03310	3.807	25.01	0.0244	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			934.63310	861.207	25.01	0.9756	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	23/02/2017	Foreign Exchange Option	13.30	Call			25.98390	35.351	18.37	0.2066	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			358.58390	292.751	18.37	0.7934	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			12.00060	18.390	20.13	0.1136	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			504.60060	435.790	20.13	0.8864	0.00	0	36,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			6.04030	10.699	21.67	0.0678	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			638.64030	568.099	21.67	0.9322	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			11.40740	15.304	18.85	0.0966	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			541.70740	470.404	18.85	0.9034	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			0.03890	0.048	32.19	0.0003	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			2,230.33890	2,155.148	32.19	0.9997	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	12.89	Call			0.00000	214.707	17.02	0.6980	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	12.89	Put			0.00000	59.807	17.02	0.3020	1,196,140.00	20,000	20,000
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			6.60930	7.048	18.09	0.0444	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			770.10930	695.348	18.09	0.9556	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			2.44700	2.419	22.35	0.0138	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			1,253.64700	1,178.419	22.35	0.9862	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			3.77390	3.862	20.76	0.0215	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			1,122.67390	1,047.562	20.76	0.9785	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			823.40490	897.876	17.02	0.9481	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			15.10490	12.675	17.02	0.0519	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			552.02520	614.841	15.22	0.8833	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			43.72520	29.641	15.22	0.1167	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			365.61210	415.993	15.63	0.7477	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			107.31210	80.793	15.63	0.2523	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			222.99300	259.338	16.04	0.5712	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			214.69300	174.138	16.04	0.4288	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call			201.48510	233.612	16.13	0.5342	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put			243.18510	198.412	16.13	0.4658	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call			263.59880	304.419	15.91	0.6300	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put			175.29880	139.219	15.91	0.3700	0.00	0	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			227.81130	264.709	16.03	0.5786	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			209.51130	169.509	16.03	0.4214	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			147.17170	170.007	16.57	0.4269	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			338.87170	284.807	16.57	0.5731	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			209.87230	243.677	16.09	0.5490	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			231.57230	188.477	16.09	0.4510	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			205.64320	238.607	16.11	0.5416	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			237.34320	193.407	16.11	0.4584	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call			118.55370	136.887	16.93	0.3619	342,216.50	2,500	44,200
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put			410.25370	351.687	16.93	0.6381	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			181.73680	209.748	16.21	0.4974	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			273.43680	224.548	16.21	0.5026	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			163.66340	189.004	16.39	0.4615	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			305.36340	253.804	16.39	0.5385	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			47.85710	55.027	18.36	0.1706	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			739.55710	669.827	18.36	0.8294	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	13.25	Call			132.16830	152.666	16.75	0.3936	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			373.86830	317.466	16.75	0.6064	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			129.33760	149.388	16.78	0.3871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			381.03760	324.188	16.78	0.6129	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			27.44500	30.894	18.83	0.1044	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			939.14500	865.694	18.83	0.8956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			76.03870	87.385	17.64	0.2523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			567.73870	502.184	17.64	0.7477	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			54.15160	61.825	18.18	0.1886	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			695.85160	626.625	18.18	0.8114	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			17.21530	18.577	19.14	0.0671	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			1,108.91530	1,033.377	19.14	0.9329	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			42.24690	48.954	18.54	0.1542	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			783.94690	713.754	18.54	0.8458	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			28.88890	32.648	18.80	0.1095	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			920.58890	847.448	18.80	0.8905	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			8.13920	7.654	19.66	0.0304	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,399.83920	1,322.454	19.66	0.9696	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			22.91550	25.411	18.95	0.0882	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			1,004.61550	930.211	18.95	0.9118	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			22.33000	24.705	18.97	0.0861	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			1,014.03000	939.505	18.97	0.9139	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			6.39500	6.096	20.18	0.0243	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,508.09500	1,430.896	20.18	0.9757	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			12.90200	13.488	19.33	0.0506	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			1,214.60200	1,138.288	19.33	0.9494	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			10.17690	10.332	19.48	0.0399	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,301.87690	1,225.132	19.48	0.9601	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			2.95500	3.008	21.94	0.0120	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,874.65500	1,797.808	21.94	0.9880	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			7.45150	7.040	19.85	0.0280	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,439.15150	1,361.840	19.85	0.9720	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			6.53560	6.221	20.13	0.0248	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,498.23560	1,421.021	20.13	0.9752	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			2.33250	2.439	22.51	0.0097	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,994.03250	1,917.239	22.51	0.9903	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			5.05060	4.894	20.70	0.0196	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,616.75060	1,539.694	20.70	0.9804	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			4.74020	4.616	20.85	0.0185	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,646.44020	1,569.416	20.85	0.9815	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1.23980	1.416	24.13	0.0056	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			2,332.93980	2,256.216	24.13	0.9944	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			2.78360	2.852	22.09	0.0114	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,904.48360	1,827.652	22.09	0.9886	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			2.52190	2.613	22.32	0.0104	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,954.22190	1,877.413	22.32	0.9896	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	15.48	Call			0.97160	1.155	24.80	0.0045	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,472.67160	2,395.955	24.80	0.9955	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			1.92540	2.063	22.99	0.0082	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			2,093.62540	2,016.863	22.99	0.9918	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1.51160	1.675	23.61	0.0066	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			2,223.21160	2,146.475	23.61	0.9934	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			0.83280	0.870	26.21	0.0033	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,732.53280	2,655.670	26.21	0.9967	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1.21800	1.395	24.18	0.0055	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			2,342.91800	2,266.195	24.18	0.9945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1.19660	1.374	24.23	0.0054	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			2,352.89660	2,276.174	24.23	0.9946	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.99080	1.043	30.52	0.0034	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			3,212.69080	3,135.843	30.52	0.9966	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			0.93910	1.123	24.90	0.0044	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,492.63910	2,415.923	24.90	0.9956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.82150	0.858	25.85	0.0033	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,692.52150	2,615.658	25.85	0.9967	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1.04940	1.420	37.52	0.0038	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,992.74940	3,916.220	37.52	0.9962	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.85030	0.889	26.75	0.0033	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,792.55030	2,715.689	26.75	0.9967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.91330	0.958	28.54	0.0034	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,992.61330	2,915.758	28.54	0.9966	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.04490	0.080	37.96	0.0003	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,431.74490	5,354.880	37.96	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			1.10200	1.164	33.03	0.0035	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,492.80200	3,415.964	33.03	0.9965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1.21370	1.286	35.27	0.0036	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,742.91370	3,666.086	35.27	0.9964	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00000	0.000	37.96	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,231.70000	8,154.800	37.96	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.55070	0.866	37.96	0.0024	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,302.25070	4,225.666	37.96	0.9976	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.04590	0.082	37.96	0.0003	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,421.74590	5,344.882	37.96	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	0.000	37.96	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,411.70000	8,334.800	37.96	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.01190	0.023	37.96	0.0001	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,991.71190	5,914.823	37.96	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.00470	0.010	37.96	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,371.70470	6,294.809	37.96	1.0000	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			36.88710	41.488	19.21	0.1250	0.00	0	20,000
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			943.98710	871.388	19.21	0.8750	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			226.38690	259.757	16.47	0.5375	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			261.28690	217.257	16.47	0.4625	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	29/03/2017	Foreign Exchange Option	15.44	Call		3.51200	4.559	21.97	0.0139	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put		2,398.51200	2,322.659	21.97	0.9861	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call		136.58530	153.045	17.39	0.3211	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put		591.58530	531.145	17.39	0.6789	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call		21.40480	24.612	20.40	0.0639	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put		1,591.80480	1,518.412	20.40	0.9361	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call		97.14970	106.617	18.33	0.2116	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put		962.04970	897.017	18.33	0.7884	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call		147.38950	161.561	17.51	0.2983	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put		729.98950	669.761	17.51	0.7017	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call		124.63390	136.780	17.86	0.2595	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put		827.23390	764.980	17.86	0.7405	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		98.12690	107.535	18.32	0.2116	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		970.72690	905.735	18.32	0.7884	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		1.98190	3.309	27.03	0.0076	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		3,944.58190	3,871.509	27.03	0.9924	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		102.27600	111.966	18.29	0.2171	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		962.57600	898.066	18.29	0.7829	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		63.17420	68.471	19.29	0.1359	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		1,361.87420	1,293.871	19.29	0.8641	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		77.24140	83.635	19.14	0.1578	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		1,288.94140	1,222.635	19.14	0.8422	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		15.69250	16.600	21.90	0.0351	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,597.99250	2,526.600	21.90	0.9649	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		4.22120	4.641	23.31	0.0107	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,566.52120	3,494.641	23.31	0.9893	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		36.17550	39.050	20.57	0.0773	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,928.47550	1,859.050	20.57	0.9227	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		33.57660	36.191	20.69	0.0721	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,985.87660	1,916.191	20.69	0.9279	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		228.36020	247.917	16.98	0.3846	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		620.66020	567.917	16.98	0.6154	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		159.05720	172.681	17.80	0.2862	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		851.35720	792.681	17.80	0.7138	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		110.50320	119.818	18.58	0.2096	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		1,102.80320	1,039.818	18.58	0.7904	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		102.39190	111.049	18.97	0.1911	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		1,217.69190	1,153.149	18.97	0.8089	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		221.67170	240.934	17.50	0.3533	0.00	0	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		742.87170	687.334	17.50	0.6467	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		281.15840	305.775	17.26	0.4091	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		655.95840	603.875	17.26	0.5909	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		338.40750	367.041	17.27	0.4382	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		658.10750	606.841	17.27	0.5618	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		36.87480	40.414	22.57	0.0628	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,826.57480	2,750.214	22.57	0.9372	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	13.87	Call			303.96100	326.571	17.89	0.3661	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			937.76100	880.171	17.89	0.6339	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			246.48640	264.787	18.45	0.3076	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,140.28640	1,078.387	18.45	0.6924	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			351.99860	378.277	17.50	0.4118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			384.23920	348.836	16.18	0.3806	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,925.32580	4,846.849	25.10	0.9804	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			6.76630	7.848	25.10	0.0123	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,420.56630	5,341.448	25.10	0.9877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			782.00640	835.204	15.71	0.7118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			255.80640	228.804	15.71	0.2882	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			620.43920	665.236	16.18	0.6194	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,073.18300	2,996.780	22.65	0.9279	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			37.72650	41.053	23.75	0.0556	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,531.52650	3,454.653	23.75	0.9444	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			411.17360	441.782	17.10	0.4645	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			674.97360	625.382	17.10	0.5355	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			11.52580	13.249	25.10	0.0196	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,821.77390	2,745.708	22.03	0.9158	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			54.45300	58.450	22.27	0.0793	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,918.25300	2,842.050	22.27	0.9207	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			2.08730	2.468	25.10	0.0043	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,475.88730	6,396.068	25.10	0.9957	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			49.38300	53.180	22.65	0.0721	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,611.30480	2,536.196	21.61	0.9025	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			64.10460	68.926	21.74	0.0929	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,677.90460	2,602.526	21.74	0.9071	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			12.79760	14.684	25.10	0.0215	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,826.59760	4,748.284	25.10	0.9785	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			57.97390	62.108	22.03	0.0842	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,356.51630	2,282.608	21.13	0.8824	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			82.08670	88.331	21.15	0.1167	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,365.88670	2,291.931	21.15	0.8833	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			51.20810	55.077	22.50	0.0747	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,015.00810	2,938.677	22.50	0.9253	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			67.50480	72.596	21.61	0.0975	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,023.21900	1,951.408	20.49	0.8485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			90.00640	96.874	20.93	0.1270	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,253.80640	2,180.474	20.93	0.8730	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			63.63580	68.419	21.75	0.0922	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,687.43580	2,612.020	21.75	0.9078	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			82.71630	89.008	21.13	0.1176	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,304.11100	1,239.523	18.89	0.7314	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			184.16090	197.802	19.27	0.2392	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,447.96090	1,381.402	19.27	0.7608	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			81.46390	87.658	21.16	0.1159	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,375.26390	2,301.258	21.16	0.8841	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			109.41900	117.808	20.49	0.1515	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,180.64360	1,118.033	18.56	0.7026	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			227.61170	244.514	18.67	0.2875	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,221.41170	1,158.114	18.67	0.7125	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			83.35000	89.693	21.11	0.1184	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,347.15000	2,273.293	21.11	0.8816	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			210.31100	225.923	18.89	0.2686	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,037.41010	977.487	18.17	0.6643	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			250.46350	269.056	18.41	0.3118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,124.26350	1,062.656	18.41	0.6882	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			134.66140	145.010	20.02	0.1822	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,788.46140	1,718.610	20.02	0.8178	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			236.84360	254.433	18.56	0.2974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			805.79860	751.877	17.50	0.5882	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			314.01370	337.401	17.80	0.3759	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			907.81370	851.001	17.80	0.6241	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			222.26110	238.768	18.74	0.2817	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,246.06110	1,182.369	18.74	0.7183	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			273.61010	293.887	18.17	0.3357	0.00	0	500
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			439.33340	470.433	17.09	0.4733	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			682.13340	632.933	17.09	0.5267	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			59.18410	62.469	22.42	0.0809	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,041.98410	2,964.969	22.42	0.9191	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			381.52840	408.548	17.50	0.4217	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			819.72840	766.348	17.50	0.5783	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			345.51350	368.550	17.93	0.3748	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,005.81350	948.250	17.93	0.6252	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			25.05520	27.410	24.85	0.0349	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,715.35520	4,637.110	24.85	0.9651	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			243.97460	258.974	19.13	0.2705	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,493.27460	1,427.574	19.13	0.7295	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			299.16660	317.663	18.56	0.3189	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,279.16660	1,216.863	18.56	0.6811	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			639.96420	680.313	16.46	0.5767	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			519.96420	479.513	16.46	0.4233	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			78.82000	81.043	22.57	0.0922	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,284.12000	3,205.543	22.57	0.9078	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			524.56900	557.501	17.00	0.4975	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			699.86900	652.001	17.00	0.5025	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			460.81060	489.441	17.38	0.4464	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			846.81060	794.641	17.38	0.5536	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			481.69590	510.447	17.41	0.4489	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			872.09590	819.847	17.41	0.5511	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			617.67320	652.305	16.89	0.5204	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			716.27320	669.305	16.89	0.4796	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	29/08/2017		Foreign Exchange Option	16.84	Call		100.15170	102.883	22.74	0.1035	0.00	0	60
\$ / R	On	29/08/2017		Foreign Exchange Option	16.84	Put		3,538.75170	3,459.883	22.74	0.8965	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.50	Call		673.41430	709.463	16.87	0.5326	0.00	0	3,680
\$ / R	On	18/09/2017		Foreign Exchange Option	13.50	Put		725.81430	679.163	16.87	0.4674	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Call		582.60290	613.731	17.29	0.4777	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Put		885.00290	833.431	17.29	0.5223	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Call		579.24260	610.195	17.31	0.4756	0.00	0	0
\$ / R	On	18/09/2017	1000.00	Foreign Exchange Option		Put		986,552.40000	986,469.700	24.11	1.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		1,040.46300	1,094.569	15.72	0.7105	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		342.86300	314.269	15.72	0.2895	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		900.63720	947.792	16.05	0.6508	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		453.03720	417.492	16.05	0.3492	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		4,044.13950	3,963.745	23.66	0.9028	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		713.80790	752.088	16.70	0.5555	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		666.20790	621.788	16.70	0.4445	0.00	0	500
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		70.61110	74.913	24.11	0.0725	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		4,623.01110	4,544.613	24.11	0.9275	0.00	0	0
\$ / R	On	18/09/2017	1000.00	Foreign Exchange Option		Call		0.00000	0.000	24.11	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		3,696.16800	3,616.471	22.90	0.8902	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Call		102.34520	104.686	23.62	0.0978	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		4,024.74520	3,944.386	23.62	0.9022	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Call		102.04150	104.363	23.64	0.0975	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		4,034.44150	3,954.063	23.64	0.9025	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		101.73950	104.045	23.66	0.0972	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		3,094.34750	3,016.340	21.56	0.8611	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		122.86180	126.403	22.41	0.1193	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		3,475.26180	3,396.103	22.41	0.8807	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		114.88760	117.956	22.84	0.1110	0.00	0	650
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		3,667.28760	3,587.656	22.84	0.8890	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		113.76800	116.771	22.90	0.1098	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Put		1,410.84790	1,347.720	18.55	0.6565	0.00	0	150
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Call		345.11440	362.157	18.96	0.3101	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Put		1,587.51440	1,521.857	18.96	0.6899	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.00	Call		169.00760	177.119	20.89	0.1658	0.00	0	3,680
\$ / R	On	18/09/2017		Foreign Exchange Option	16.00	Put		2,721.40760	2,646.819	20.89	0.8342	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		141.94750	146.640	21.56	0.1389	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Put		891.64260	839.895	17.31	0.5244	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		445.67030	468.672	18.10	0.3857	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		1,218.07030	1,158.372	18.10	0.6143	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Call		421.68510	443.179	18.28	0.3683	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Put		1,294.08510	1,232.879	18.28	0.6317	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Call		388.44790	408.020	18.55	0.3435	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Call		698.73910	735.346	16.87	0.5378	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Put		730.33910	683.746	16.87	0.4622	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Call		120.20990	123.255	23.04	0.1123	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Put		3,781.80990	3,701.655	23.04	0.8877	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	23/10/2017	Foreign Exchange Option	14.81	Call		394.59980	412.435	18.97	0.3225	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,676.09980	1,609.235	18.97	0.6775	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		138.99300	143.450	23.38	0.1195	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,051.29300	3,970.850	23.38	0.8805	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		780.50670	819.109	16.84	0.5535	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		742.80670	696.509	16.84	0.4465	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		649.63020	680.576	17.54	0.4693	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,052.63020	997.676	17.54	0.5307	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		865.34520	905.192	16.78	0.5685	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		753.84520	706.892	16.78	0.4315	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		160.24510	164.390	23.52	0.1267	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,288.74510	4,206.090	23.52	0.8733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,155.60370	1,207.206	16.01	0.6753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		498.20370	461.806	16.01	0.3247	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		203.10480	208.031	22.50	0.1545	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,845.70480	3,762.631	22.50	0.8455	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,820.88900	1,888.522	14.81	0.8582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		163.48900	143.122	14.81	0.1418	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,465.80170	1,527.380	15.62	0.7697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		308.40170	281.980	15.62	0.2303	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		208.49680	213.713	22.31	0.1589	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,751.09680	3,668.313	22.31	0.8411	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		155.05070	165.082	23.61	0.1232	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,557.65070	4,479.682	23.61	0.8768	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		203.63020	208.588	22.48	0.1549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,836.23020	3,753.188	22.48	0.8451	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		231.60960	238.081	21.61	0.1775	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,394.20960	3,312.681	21.61	0.8225	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		202.57910	207.477	22.52	0.1540	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,855.17910	3,772.077	22.52	0.8460	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		210.16640	215.476	22.26	0.1602	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,722.76640	3,640.076	22.26	0.8398	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		308.08650	320.664	20.37	0.2345	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,650.68650	2,575.264	20.37	0.7655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		206.30760	211.406	22.39	0.1571	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,788.90760	3,706.006	22.39	0.8429	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		250.94330	258.475	21.11	0.1928	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,143.54330	3,063.075	21.11	0.8072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		582.22940	607.333	18.24	0.4060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,424.82940	1,361.933	18.24	0.5940	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		212.43230	217.861	22.18	0.1621	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,685.03230	3,602.461	22.18	0.8379	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		470.66950	489.978	19.03	0.3386	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,813.26950	1,744.578	19.03	0.6614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		699.29010	730.586	17.63	0.4707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,131.89010	1,075.186	17.63	0.5293	0.00	0	16,000

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	16.24	Call			279.90020	290.960	20.68	0.2150	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,862.50020	2,785.560	20.68	0.7850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			671.28970	701.253	17.76	0.4558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,193.88970	1,135.853	17.76	0.5442	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			983.03120	1,026.364	16.51	0.6061	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			675.63120	630.964	16.51	0.3939	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			574.68140	599.401	18.29	0.4016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,447.28140	1,384.001	18.29	0.5984	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			728.59290	761.274	17.50	0.4860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,071.19290	1,015.874	17.50	0.5140	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			969.48510	1,012.287	16.55	0.6002	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			692.08510	646.887	16.55	0.3998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			680.48320	710.884	17.72	0.4607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,173.08320	1,115.484	17.72	0.5393	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,039.14320	1,084.662	16.32	0.6297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			611.74320	569.262	16.32	0.3703	0.00	0	20,403
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			927.99230	968.945	16.74	0.5787	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			761.39230	714.145	16.74	0.4213	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			162.94040	173.352	23.60	0.1276	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,516.34040	4,438.552	23.60	0.8724	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			797.55130	830.820	17.67	0.4832	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,209.45130	1,151.320	17.67	0.5168	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			808.51790	842.140	17.63	0.4873	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,195.81790	1,137.840	17.63	0.5127	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			309.74860	315.341	22.29	0.1952	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,942.94860	3,856.041	22.29	0.8048	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			309.08680	314.643	22.31	0.1947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,952.28680	3,865.343	22.31	0.8053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			0.00000	1,296.397	16.46	0.6436	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			0.00000	637.097	16.46	0.3564	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			310.41320	316.038	22.27	0.1956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,933.61320	3,846.738	22.27	0.8044	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			567.39300	588.058	19.84	0.3299	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,424.79300	2,352.058	19.84	0.6701	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			740.41210	768.179	18.83	0.4136	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,787.81210	1,722.179	18.83	0.5864	0.00	0	1,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			951.23730	987.609	18.12	0.4959	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,361.43730	1,304.109	18.12	0.5041	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			994.40250	1,032.304	18.01	0.5109	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,295.40250	1,239.504	18.01	0.4891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			425.29160	433.766	22.24	0.2310	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,037.39160	3,951.266	22.24	0.7690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			424.51750	432.953	22.26	0.2306	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,046.61750	3,960.453	22.26	0.7694	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			423.74640	432.144	22.27	0.2301	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,055.84640	3,969.644	22.27	0.7699	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,339.08800	1,386.721	17.21	0.6149	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			901.18800	854.221	17.21	0.3851	0.00	0	70,530
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,103.89420	1,143.460	18.47	0.5061	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,516.09420	1,459.760	18.47	0.4939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,110.34290	1,149.426	18.72	0.4931	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,671.34290	1,613.726	18.72	0.5069	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,107.17140	1,146.143	18.73	0.4920	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,678.17140	1,620.443	18.73	0.5080	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,104.00350	1,142.871	18.74	0.4909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,685.00350	1,627.171	18.74	0.5091	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,237.71270	1,279.599	18.74	0.5118	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,676.41270	1,620.399	18.74	0.4882	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,239.48320	1,280.562	18.93	0.5006	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,816.28320	1,758.762	18.93	0.4994	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,236.30260	1,277.276	18.94	0.4996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,823.10260	1,765.476	18.94	0.5004	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,233.12400	1,273.993	18.95	0.4987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,829.92400	1,772.193	18.95	0.5013	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,366.06310	1,409.400	18.95	0.5167	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,831.36310	1,774.700	18.95	0.4833	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,381.76510	1,431.117	19.31	0.5084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,979.26510	1,926.817	19.31	0.4916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,378.56650	1,427.819	19.31	0.5075	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,986.06650	1,933.519	19.31	0.4925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,375.37690	1,424.539	19.32	0.5066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,992.87690	1,940.239	19.32	0.4934	0.00	0	0
Total \$ / R Option												1,538,356.50	22,500	1,702,000
Total \$ / R												1,433,588,849.90	131,921	2,427,386
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.08520		13.00830			0.0000	457,982.00	35	467
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.31640		13.23620			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.53030		13.44760			0.0000	0.00	0	1
Total \$ / R MAXI Future												457,982.00	35	511
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			107.10730	141.469	37.43	0.0038	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			398,277.10730	390,621.469	37.43	0.9962	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			104.93790	142.035	37.52	0.0038	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			399,274.93790	391,622.035	37.52	0.9962	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			102.81020	142.603	37.61	0.0038	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			400,272.81020	392,622.603	37.61	0.9962	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			4,625.78770	4,993.051	22.90	0.0677	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			318,005.78770	310,353.051	22.90	0.9323	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			4,598.66670	4,964.897	22.93	0.0674	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			318,978.66670	311,324.897	22.93	0.9326	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			4,571.85430	4,936.964	22.95	0.0670	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	19/06/2017	Foreign Exchange Option	16.39	Put		319,951.85430	312,296.964	22.95	0.9330		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call		26,876.77470	28,282.337	19.68	0.2506		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put		196,116.77470	189,252.337	19.68	0.7494		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call		26,727.28740	28,123.931	19.69	0.2494		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put		196,967.28740	190,093.931	19.69	0.7506		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call		26,578.73580	27,966.514	19.71	0.2482		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put		197,818.73580	190,936.514	19.71	0.7518		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											457,982.00	35	511
£ / R	On 28/02/2017	Foreign Exchange Future			16.21710	16.22400			0.0000		0.00	0	48
£ / R	On 13/03/2017	Foreign Exchange Future			16.25950	16.26450			0.0000		3,690,906.50	227	49,606
£ / R	On 31/03/2017	Foreign Exchange Future			16.31710	16.32340			0.0000		0.00	0	270
£ / R	On 13/04/2017	Foreign Exchange Future			16.35740	16.36740			0.0000		0.00	0	61
£ / R	On 25/04/2017	Foreign Exchange Future			16.39530	16.40780			0.0000		0.00	0	73
£ / R	On 28/04/2017	Foreign Exchange Future			16.40630	16.41770			0.0000		0.00	0	79
£ / R	On 19/06/2017	Foreign Exchange Future			16.58590	16.58940			0.0000		3,980,616.00	240	24,865
£ / R	On 18/09/2017	Foreign Exchange Future			16.89650	16.89870			0.0000		0.00	0	462
£ / R	On 18/12/2017	Foreign Exchange Future			17.21530	17.21310			0.0000		0.00	0	5,738
Total £ / R Future											7,671,522.50	467	81,202
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Call		7.37440	6.011	27.56	0.0213		0.00	0	0
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Put		1,673.37440	1,678.911	27.56	0.9787		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Call		131.01940	123.139	22.66	0.2305		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Put		866.51940	863.639	22.66	0.7695		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Call		14.22760	12.533	26.33	0.0302		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Put		2,249.72760	2,253.033	26.33	0.9698		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Call		7.48570	6.485	27.86	0.0160		0.00	0	600
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Put		2,742.98570	2,746.985	27.86	0.9840		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Call		0.07020	0.058	40.22	0.0001		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Put		7,485.57020	7,490.558	40.22	0.9999		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Call		0.06900	0.057	40.22	0.0001		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Put		7,495.56900	7,500.557	40.22	0.9999		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Call		3.63420	3.257	39.24	0.0063		0.00	0	1,200
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Put		4,739.13420	4,743.757	39.24	0.9937		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Call		0.07130	0.059	40.22	0.0001		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Put		7,475.57130	7,480.559	40.22	0.9999		0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Call		64.37910	60.696	24.06	0.0996		0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Put		1,920.97910	1,923.595	24.06	0.9004		0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Call		290.59680	281.451	21.44	0.3290		0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Put		953.19680	954.051	21.44	0.6710		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Call		2.43280	2.177	31.89	0.0033		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Put		7,574.63280	7,586.877	31.89	0.9967		0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Call		373.09340	363.317	21.09	0.3674		0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Put		955.39340	957.017	21.09	0.6326		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			2.32200	2.126	23.05	0.0033	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,452.92200	7,456.226	23.05	0.9967	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			2.36930	2.169	23.05	0.0033	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,432.96930	7,436.269	23.05	0.9967	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			2.34550	2.147	23.05	0.0033	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,442.94550	7,446.247	23.05	0.9967	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			617.36440	612.267	20.31	0.3693	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,728.66440	1,725.767	20.31	0.6307	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			622.53300	617.428	20.29	0.3718	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,713.83300	1,710.928	20.29	0.6282	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			619.94050	614.842	20.30	0.3705	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,721.24050	1,718.342	20.30	0.6295	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			78.44490	77.610	24.06	0.0528	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,025.34490	8,022.310	24.06	0.9472	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			79.11270	78.274	24.06	0.0532	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,006.01270	8,002.973	24.06	0.9468	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			78.77810	77.941	24.06	0.0530	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,015.67810	8,012.641	24.06	0.9470	0.00	0	0
Total £ / R Option												0.00	0	1,800
Total £ / R												7,671,522.50	467	83,002
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11605		0.11453			0.0000	0.00	0	42
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11862		0.11705			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12108		0.11947			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,803
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			3.00040	3.739	31.74	0.0118	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,550.00040	2,398.340	31.74	0.9882	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.19750	0.236	31.74	0.0009	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,547.19750	3,394.836	31.74	0.9991	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00900	0.010	31.74	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,547.00900	4,394.610	31.74	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,321.31110	3,168.942	23.56	0.9510	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			7.59460	9.231	23.56	0.0166	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,302.79460	4,146.831	23.56	0.9834	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			2.01380	2.468	23.56	0.0050	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,297.21380	5,140.068	23.56	0.9950	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			26.11110	31.342	23.56	0.0490	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			114.40620	128.314	23.05	0.1295	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,167.70620	3,020.214	23.05	0.8705	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			52.45100	59.087	23.05	0.0674	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,105.75100	3,950.987	23.05	0.9326	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			22.95190	25.910	23.05	0.0329	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,076.25190	4,917.810	23.05	0.9671	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,803
€ / R	On	20/02/2017	Foreign Exchange Future			13.89530		13.82590			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			13.89120		13.82330			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			13.90280		13.83490			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			13.94270		13.87290			0.0000	155,461,105.00	11,150	79,335
€ / R	On	15/03/2017	Foreign Exchange Future			13.94890		13.87880			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.99750		13.92870			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			14.03630		13.97080			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.25470		14.18160			0.0000	2,850,940.00	200	80,269
€ / R	On	18/09/2017	Foreign Exchange Future			14.55460		14.47950			0.0000	0.00	0	1,552
€ / R	On	18/12/2017	Foreign Exchange Future			14.86420		14.78360			0.0000	0.00	0	154
Total € / R Future												158,312,045.00	11,350	163,748
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Call			6.67820	3.438	18.17	0.0378	0.00	0	0
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Put			490.77820	418.138	18.17	0.9622	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			0.14220	0.166	29.48	0.0011	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,936.84220	1,868.966	29.48	0.9989	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			1.74030	1.934	21.73	0.0109	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			1,336.84030	1,269.134	21.73	0.9891	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			951.12930	886.062	17.70	0.9018	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.90040	0.732	28.51	0.0025	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,298.00040	3,228.032	28.51	0.9975	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.31130	0.331	36.25	0.0009	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,817.41130	4,747.631	36.25	0.9991	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.30500	0.324	36.25	0.0009	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			24.02930	28.762	17.70	0.0982	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,827.40500	4,757.624	36.25	0.9991	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.29870	0.318	36.25	0.0009	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,837.39870	4,767.618	36.25	0.9991	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			1.79810	2.093	22.08	0.0081	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,128.89810	2,059.393	22.08	0.9919	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			312.80170	357.341	14.64	0.6936	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			129.90170	104.641	14.64	0.3064	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			82.89280	96.647	16.13	0.2773	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			509.99280	453.947	16.13	0.7227	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			13.37500	17.329	18.22	0.0604	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,194.57500	1,128.429	18.22	0.9396	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			30.95640	35.633	18.11	0.0914	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,322.25640	1,258.133	18.11	0.9086	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			99.10300	110.589	16.81	0.2178	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			928.30300	874.289	16.81	0.7822	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			5.79810	7.032	22.09	0.0117	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,024.19810	4,952.332	22.09	0.9883	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			89.78840	97.822	19.22	0.1294	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			473.68640	439.095	15.54	0.4370	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,168.18840	2,103.122	19.22	0.8706	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			5.94020	7.199	22.09	0.0119	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,004.34020	4,932.499	22.09	0.9881	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			5.86870	7.115	22.09	0.0118	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,014.26870	4,942.415	22.09	0.9882	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			545.28640	583.795	15.54	0.5630	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			56.81100	61.639	23.13	0.0595	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,047.31100	4,977.040	23.13	0.9405	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			56.42630	61.227	23.13	0.0592	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,056.92630	4,986.627	23.13	0.9408	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			57.19810	62.054	23.13	0.0599	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,037.69810	4,967.454	23.13	0.9401	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,494.20120	3,420.757	20.45	0.8282	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			227.38520	234.518	20.47	0.1713	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,503.78520	3,430.318	20.47	0.8287	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			226.96820	234.077	20.50	0.1709	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,513.36820	3,439.877	20.50	0.8291	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			64.31990	69.396	23.50	0.0554	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,690.71990	6,615.196	23.50	0.9446	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			227.80120	234.957	20.45	0.1718	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												158,312,045.00	11,350	165,428
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.03950		10.01670			0.0000	10,039.50	1	22,381
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.19510		10.17090			0.0000	0.00	0	7,655
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.34220		10.31690			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.49180		10.46310			0.0000	0.00	0	33
Total AU\$ / R Future												10,039.50	1	30,294
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.37990	0.442	24.00	0.0025	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,943.67990	1,920.942	24.00	0.9975	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.39390	0.458	23.87	0.0025	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,923.69390	1,900.958	23.87	0.9975	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.38680	0.450	23.94	0.0025	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,933.68680	1,910.950	23.94	0.9975	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			16.94930	15.821	16.35	0.0418	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,906.04930	1,880.721	16.35	0.9582	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			16.68580	15.556	16.36	0.0412	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,915.78580	1,890.456	16.36	0.9588	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			17.21710	16.091	16.33	0.0425	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,896.31710	1,870.991	16.33	0.9575	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,933.74880	1,907.429	16.21	0.8971	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			61.82000	60.814	16.18	0.1047	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,914.92000	1,888.614	16.18	0.8953	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			61.23190	60.218	16.19	0.1038	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,924.33190	1,898.018	16.19	0.8962	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			60.64880	59.629	16.21	0.1029	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			155.24200	156.605	15.14	0.2050	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,562.14200	1,534.805	15.14	0.7950	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			153.99920	155.334	15.16	0.2035	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,570.89920	1,543.534	15.16	0.7965	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			156.49340	157.888	15.13	0.2064	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,553.39340	1,526.088	15.13	0.7936	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,039.50	1	30,294
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.99670		9.96850			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.18230		10.15300			0.0000	0.00	0	10
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.35850		10.32770			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	10
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.28000	0.256	30.63	0.0012	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,761.78000	2,733.556	30.63	0.9988	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.27890	0.254	30.70	0.0012	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,771.77890	2,743.554	30.70	0.9988	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.27780	0.252	30.77	0.0012	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,781.77780	2,753.552	30.77	0.9988	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			40.05020	42.500	17.69	0.0914	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,617.05020	1,590.200	17.69	0.9086	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			39.50150	41.924	17.71	0.0903	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,626.50150	1,599.625	17.71	0.9097	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			38.95980	41.358	17.73	0.0892	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,635.95980	1,609.058	17.73	0.9108	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			185.12790	191.058	16.06	0.2633	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,137.42790	1,112.558	16.06	0.7367	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			183.45720	189.332	16.08	0.2613	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,145.75720	1,120.832	16.08	0.7387	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			181.80300	187.624	16.10	0.2592	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,154.10300	1,129.124	16.10	0.7408	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	10
CHF / R	On	13/03/2017	Foreign Exchange Future			13.10510		13.03390			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.41640		13.34100			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.71690		13.63940			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 CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1.90140	1.935	38.91	0.0048	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			4,018.00140	3,946.835	38.91	0.9952	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1.86680	1.899	38.91	0.0048	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			4,027.96680	3,956.799	38.91	0.9952	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1.83280	1.864	38.91	0.0047	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			4,037.93280	3,966.764	38.91	0.9953	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			50.07800	56.986	20.17	0.0835	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,579.07800	2,510.586	20.17	0.9165	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			49.59790	56.454	20.18	0.0828	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,588.59790	2,520.054	20.18	0.9172	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			49.12250	55.928	20.19	0.0821	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,598.12250	2,529.528	20.19	0.9179	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			243.65210	261.557	19.10	0.2385	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,984.25210	1,924.656	19.10	0.7615	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			242.21080	260.030	19.12	0.2373	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,992.81080	1,933.130	19.12	0.7627	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			240.77570	258.513	19.13	0.2361	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,001.37570	1,941.613	19.13	0.7639	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			1.90500		1.89650			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.91990		1.91290			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93470		1.92730			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,836.24890	5,751.548	36.72	0.9971	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1.07990	1.343	36.72	0.0026	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,936.07990	5,851.343	36.72	0.9974	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.93280	1.163	36.72	0.0023	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			6,035.93280	5,951.163	36.72	0.9977	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1.24890	1.548	36.72	0.0029	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,449.72280	3,382.493	19.33	0.9137	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			74.04750	76.598	19.44	0.0816	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,545.04750	3,477.598	19.44	0.9184	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			83.72700	86.734	19.22	0.0914	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,354.72700	3,287.733	19.22	0.9086	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			78.72280	81.493	19.33	0.0863	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			338.57320	349.892	17.42	0.2447	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,465.57320	2,402.892	17.42	0.7553	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			323.51240	334.182	17.51	0.2352	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,550.51240	2,487.182	17.51	0.7648	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			309.50520	319.536	17.62	0.2262	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,636.50520	2,572.536	17.62	0.7738	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			1.91180		1.90500			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			282.10600	297.431	16.46	0.3315	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,032.10600	979.431	16.46	0.6685	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			335.72030	354.041	16.18	0.3800	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			885.72030	836.041	16.18	0.6200	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			307.82720	324.600	16.32	0.3552	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			957.82720	906.600	16.32	0.6448	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			1.87880		1.86920			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.92230		1.91240			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			4.08380	4.707	31.59	0.0094	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,112.08380	4,016.707	31.59	0.9906	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			4.21360	4.897	30.49	0.0101	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,912.21360	3,816.897	30.49	0.9899	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			4.14490	4.797	31.04	0.0097	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			4,012.14490	3,916.797	31.04	0.9903	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			106.18710	115.496	17.92	0.1226	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,782.18710	2,692.496	17.92	0.8774	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			121.45610	132.688	17.72	0.1386	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,597.45610	2,509.688	17.72	0.8614	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			113.54760	123.783	17.82	0.1303	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,689.54760	2,600.783	17.82	0.8697	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			1.68640		1.67680			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.71770		1.70770			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74610		1.73590			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			2.04790	2.569	35.77	0.0054	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,634.04790	4,538.569	35.77	0.9946	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			2.09000	2.619	36.46	0.0054	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,734.09000	4,638.619	36.46	0.9946	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1.78070	2.239	36.46	0.0046	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,833.78070	4,738.239	36.46	0.9954	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			118.52040	128.243	20.76	0.1306	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,841.52040	2,751.243	20.76	0.8694	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			132.87060	143.770	20.44	0.1451	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,655.87060	2,566.770	20.44	0.8549	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			125.45330	135.746	20.60	0.1376	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,748.45330	2,658.746	20.60	0.8624	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			349.92380	373.047	19.19	0.2594	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,390.92380	2,312.047	19.19	0.7406	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			335.64020	358.138	19.33	0.2501	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,476.64020	2,397.138	19.33	0.7499	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			320.87110	342.432	19.44	0.2407	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,561.87110	2,481.432	19.44	0.7593	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.12580		0.12500			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12550		0.12400			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12520		0.12440			0.0000	0.00	0	1,382
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			9.40870		9.38830			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.54800		9.52610			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.67880		9.65550			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.44380	0.605	23.77	0.0035	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,722.14380	1,701.905	23.77	0.9965	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			0.46260	0.630	23.64	0.0037	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,702.16260	1,681.930	23.64	0.9963	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.45310	0.617	23.71	0.0036	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,712.15310	1,691.917	23.71	0.9964	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			32.25560	32.862	16.40	0.0826	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,446.15560	1,424.862	16.40	0.9174	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			31.74230	32.323	16.42	0.0814	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,455.64230	1,434.323	16.42	0.9186	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			31.23670	31.793	16.44	0.0802	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,465.13670	1,443.793	16.44	0.9198	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			147.32620	150.787	15.25	0.2402	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,071.82620	1,051.987	15.25	0.7598	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			145.82900	149.240	15.27	0.2380	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,080.32900	1,060.440	15.27	0.7620	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			148.83830	152.354	15.23	0.2423	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,063.33830	1,043.554	15.23	0.7577	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.25650		1.25480			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27460		1.27070			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29070		1.28250			0.0000	0.00	0	0
Total PULA / R Future												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	1,635.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,752.00000	1,735.000		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	1,835.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			1,293.00000	1,254.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			1,093.00000	1,054.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			1,193.00000	1,154.000		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			775.00000	693.000		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			875.00000	793.000		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			975.00000	893.000		1.0000	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			1.24260		1.25030			0.0000	0.00	0	1,350
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24550		1.25330			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24880		1.25660			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5,398
Total QUANTO £ / \$												0.00	0	5,398
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06550		1.06650			0.0000	42,620.00	40	748
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07050		1.07140			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07570		1.07670			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												42,620.00	40	13,449
Total QUANTO € / \$												42,620.00	40	13,449
RAIN	On	13/03/2017	Foreign Exchange Future			21,953.21000	21,832.78000				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			9.23410	9.16960				0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.40220	9.33520				0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		0.41270	0.581	24.72	0.0033		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		1,820.81270	1,756.481	24.72	0.9967		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		0.40480	0.570	24.79	0.0033		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		1,830.80480	1,766.470	24.79	0.9967		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		0.40060	0.559	24.86	0.0032		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		1,840.80060	1,776.459	24.86	0.9968		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		49.22880	56.549	16.48	0.1310		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		1,224.02880	1,164.349	16.48	0.8690		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		48.42220	55.645	16.50	0.1292		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		1,233.22220	1,173.445	16.50	0.8708		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		47.62870	54.756	16.52	0.1274		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		1,242.42870	1,182.556	16.52	0.8726		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			3.56510	3.53980				0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.53350	3.50620				0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call		0.00720	0.009	32.68	0.0001		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put		1,320.20720	1,294.909	32.68	0.9999		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call		0.00650	0.008	32.68	0.0001		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put		1,330.20650	1,304.908	32.68	0.9999		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call		0.00580	0.007	32.68	0.0001		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put		1,340.20580	1,314.907	32.68	0.9999		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call		8.80220	8.341	19.28	0.0524		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put		762.60220	734.841	19.28	0.9476		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call		8.72800	8.235	19.42	0.0515		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put		772.52800	744.735	19.42	0.9485		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call		8.65690	8.133	19.56	0.0507		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put		782.45690	754.633	19.56	0.9493		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 13/03/2017			Foreign Exchange Future	1.33110	1.32490			0.0000	0.00	0	0
ZMW / R On 19/06/2017			Foreign Exchange Future	1.29800	1.29550			0.0000	0.00	0	0
ZMW / R On 18/09/2017			Foreign Exchange Future	1.27050	1.27090			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 598 544 702.40	121,314	1,042,841
Total Options									1 538 356.50	22,500	1,705,480
Grand Total:									1,600,083,058.90	143,814	2,748,321