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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/02/2017 Foreign Exchange Future			13.14210		13.06660			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.14210		13.06660			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.14210		13.06900			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.14900		13.07590			0.0000	0.00	0	465
\$ / R On 28/02/2017 Foreign Exchange Future			13.15130		13.07820			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.15360		13.08050			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.18140		13.10800			0.0000	806,793,949.80	61,207	435,696
\$ / R On 16/03/2017 Foreign Exchange Future			13.18610		13.11250			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.18840		13.11480			0.0000	0.00	0	788
\$ / R On 29/03/2017 Foreign Exchange Future			13.21880		13.14490			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.22360		13.14950			0.0000	0.00	0	4,330
\$ / R On 11/04/2017 Foreign Exchange Future			13.24960		13.17520			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.25200		13.17750			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.25440		13.17990			0.0000	0.00	0	697
\$ / R On 18/04/2017 Foreign Exchange Future			13.26620		13.19150			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.27330		13.19850			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.28280		13.20790			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.28990		13.21500			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.30410		13.22930			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.32060		13.24600			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.35610		13.28160			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Future			13.41350		13.33840			0.0000	182,490,667.50	13,605	240,979
\$ / R	On	28/06/2017	Foreign Exchange Future			13.43500		13.35970			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.43980		13.36440			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.46850		13.39280			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.49000		13.41410			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.49950		13.42360			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.50430		13.42830			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.51390		13.43780			0.0000	0.00	0	890
\$ / R	On	11/08/2017	Foreign Exchange Future			13.54010		13.46380			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.58320		13.50640			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.63110		13.55360			0.0000	2,726,220.00	200	17,696
\$ / R	On	27/09/2017	Foreign Exchange Future			13.65260		13.57480			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.71480		13.63620			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.72440		13.64570			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.76510		13.68580			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.80060		13.72100			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.84710		13.76750			0.0000	3,323,304.00	240	16,113
\$ / R	On	22/12/2017	Foreign Exchange Future			13.85640		13.77680			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.97950		13.90010			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.98410		13.90470			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.05940		13.97980			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.14680		14.06680			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.18460		14.10440			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.19410		14.11380			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.27440		14.19380			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.40670		14.32550			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.48940		14.40780			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.62410		14.54180			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.69730		14.61470			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.84140		14.75810			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.92130		14.83810			0.0000	0.00	0	0
Total \$ / R Future												995,334,141.30	75,252	727,591
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			784.99060	709.017	43.53	0.9890	0.00	0	0
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			1.59060	1.117	43.53	0.0110	0.00	0	5,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			262.60800	193.616	24.18	0.7449	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			29.20800	35.716	24.18	0.2551	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			542.19870	466.435	30.52	0.9338	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			8.79870	8.535	30.52	0.0662	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			835.82130	759.927	35.34	0.9834	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			2.42130	2.027	35.34	0.0166	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			629.87930	553.762	32.42	0.9545	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			6.47930	5.862	32.42	0.0455	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			14.88480	16.131	27.56	0.1227	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			408.28480	334.031	27.56	0.8773	0.00	0	36,000
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			448.41590	378.887	26.43	0.8664	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	24/02/2017	Foreign Exchange Option	13.50	Call		17.41590	20.987	26.43	0.1336	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put		2,131.12450	2,057.990	49.07	0.9994	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call		0.12450	0.089	49.07	0.0006	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	12.89	Call		221.55740	283.872	24.88	0.8079	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	12.89	Put		42.55740	31.772	24.88	0.1921	0.00	0	20,000
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		672.00320	603.226	23.16	0.9286	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		7.90320	12.226	23.16	0.0714	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		1,153.81580	1,081.140	25.94	0.9852	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		2.01580	2.440	25.94	0.0148	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	13.43	Put		0.00000	323.915	19.55	0.7767	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	13.43	Call		0.00000	45.215	19.55	0.2233	1,356,450.00	30,000	30,000
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		1,022.95540	950.714	23.73	0.9750	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		3.45540	4.314	23.73	0.0250	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1.27080	1.675	25.92	0.0066	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		2,243.27080	2,170.275	25.92	0.9934	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1.25030	1.648	25.97	0.0065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		2,253.25030	2,180.248	25.97	0.9935	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1.29170	1.702	25.87	0.0067	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		2,233.29170	2,160.302	25.87	0.9933	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		3,893.19420	3,819.650	38.87	0.9970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1.19420	1.050	38.87	0.0030	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		0.74430	0.991	27.68	0.0038	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		2,592.74430	2,519.591	27.68	0.9962	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		8,312.00000	8,238.600	40.23	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		0.00000	0.000	40.23	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1.08500	0.980	36.60	0.0029	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		3,643.08500	3,569.580	36.60	0.9971	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		5,322.06180	5,248.668	40.23	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		0.06180	0.068	40.23	0.0002	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		0.75350	0.937	27.88	0.0036	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		2,632.75350	2,559.537	27.88	0.9964	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		6,272.00650	6,198.607	40.23	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		0.00650	0.007	40.23	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		266.37490	310.789	16.98	0.6437	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		158.37490	129.389	16.98	0.3563	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		5,892.01630	5,818.618	40.23	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		0.01630	0.018	40.23	0.0001	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1.55190	2.038	25.32	0.0080	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		2,123.55190	2,050.638	25.32	0.9920	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		48.77520	59.591	19.58	0.1845	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		690.77520	628.191	19.58	0.8155	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		5,332.06040	5,258.666	40.23	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		0.06040	0.066	40.23	0.0002	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		917.65980	990.549	18.92	0.9616	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		9.65980	9.149	18.92	0.0384	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		3,112.88980	3,039.462	31.79	0.9970	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	16.22	Call			0.88980	0.862	31.79	0.0030	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			18.69980	24.330	20.62	0.0850	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			1,010.69980	942.930	20.62	0.9150	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,202.71390	4,129.387	40.23	0.9978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.71390	0.787	40.23	0.0022	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,373.03330	2,299.967	26.57	0.9947	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			1.03330	1.367	26.57	0.0053	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			4.61890	5.959	22.41	0.0234	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,546.61890	1,474.559	22.41	0.9766	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			7.88350	10.734	21.39	0.0409	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,299.88350	1,229.334	21.39	0.9591	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			632.06430	699.790	16.32	0.9205	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			24.06430	18.390	16.32	0.0795	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,692.76840	2,619.464	28.18	0.9967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.76840	0.864	28.18	0.0033	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			10.54480	14.135	21.13	0.0524	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,202.54480	1,132.736	21.13	0.9476	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,894.33240	1,821.642	24.16	0.9880	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			2.33240	3.042	24.16	0.0120	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,132.00010	8,058.600	40.23	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00010	0.000	40.23	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			88.18370	106.677	18.63	0.2994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			480.18370	425.277	18.63	0.7006	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			155.72430	185.433	17.67	0.4583	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			297.72430	254.033	17.67	0.5417	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,398.33680	1,326.738	21.65	0.9682	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			6.33680	8.138	21.65	0.0318	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			646.97190	585.657	19.39	0.7960	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			54.97190	67.057	19.39	0.2040	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,993.94600	1,921.146	24.67	0.9900	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			1.94600	2.546	24.67	0.0100	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,392.98690	3,319.519	34.33	0.9971	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			0.98690	0.919	34.33	0.0029	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,339.21870	1,268.210	21.50	0.9630	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			7.21870	9.610	21.50	0.0370	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,854.51210	1,781.872	23.96	0.9871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			2.51210	3.272	23.96	0.0129	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			24.75330	31.761	20.36	0.1074	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			916.75330	850.361	20.36	0.8926	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,892.82260	2,819.427	29.79	0.9970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.82260	0.827	29.79	0.0030	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,393.00180	2,319.926	26.67	0.9948	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			1.00180	1.326	26.67	0.0052	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			215.01140	254.602	17.23	0.5690	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			207.01140	173.202	17.23	0.4310	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			603.92450	544.008	19.20	0.7748	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	13.65	Call			61.92450	75.408	19.20	0.2252	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			173.72320	206.073	17.48	0.4944	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			265.72320	224.673	17.48	0.5056	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			250.15650	293.120	17.06	0.6215	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			172.15650	141.720	17.06	0.3785	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,804.76010	1,732.190	23.71	0.9858	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			2.76010	3.590	23.71	0.0142	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			244.90470	287.386	17.08	0.6140	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			176.90470	145.986	17.08	0.3860	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			152.32400	181.518	17.71	0.4512	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			304.32400	260.118	17.71	0.5488	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,774.92280	1,702.398	23.56	0.9850	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			2.92280	3.798	23.56	0.0150	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			428.20060	484.233	16.37	0.8126	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			70.20060	52.833	16.37	0.1874	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,516.91500	1,444.935	22.26	0.9751	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			4.91500	6.335	22.26	0.0249	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			824.60700	759.885	20.10	0.8654	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			32.60700	41.285	20.10	0.1346	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			842.87150	777.790	20.15	0.8713	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			30.87150	39.190	20.15	0.1287	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			1,115.66990	1,046.674	20.90	0.9346	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			13.66990	18.074	20.90	0.0654	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			193.45650	229.394	17.35	0.5315	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			235.45650	197.994	17.35	0.4685	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call			239.73120	281.729	17.11	0.6065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put			181.73120	150.329	17.11	0.3935	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			907.45110	841.211	20.33	0.8901	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			25.45110	32.611	20.33	0.1099	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,408.20190	1,336.566	21.70	0.9689	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			6.20190	7.966	21.70	0.0311	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call			313.02710	361.287	16.79	0.7017	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put			125.02710	99.887	16.79	0.2983	0.00	0	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			271.93500	316.833	16.96	0.6511	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			153.93500	125.433	16.96	0.3489	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put			331.35960	285.148	17.86	0.5767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call			139.35960	166.548	17.86	0.4233	0.00	0	44,200
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			849.89700	783.940	20.18	0.8517	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			42.39700	50.040	20.18	0.1483	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			203.86700	172.241	17.51	0.3984	0.00	0	25,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			268.66700	310.641	17.51	0.6016	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			513.67900	463.949	18.09	0.6338	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			158.57900	182.749	18.09	0.3662	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,299.50350	2,226.753	22.86	0.9833	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			4.40350	5.553	22.86	0.0167	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,495.76850	1,425.912	21.12	0.9249	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	31/03/2017	Foreign Exchange Option	14.62	Call			25.26850	29.512	21.12	0.0751	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			876.28780	816.264	18.83	0.7586	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			111.48780	125.864	18.83	0.2414	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,845.74190	3,771.611	27.62	0.9917	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			3.24190	3.611	27.62	0.0083	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			112.58230	126.838	18.81	0.2412	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			885.08230	824.838	18.81	0.7588	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			745.43720	688.869	18.34	0.7060	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			142.93720	160.869	18.34	0.2940	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			651.16710	597.909	18.00	0.6635	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			168.66710	189.909	18.00	0.3365	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			877.41010	817.513	18.77	0.7529	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			117.31010	131.913	18.77	0.2471	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,270.05190	1,203.625	19.68	0.8452	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			71.55190	79.825	19.68	0.1548	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,198.51270	1,133.581	19.48	0.8215	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			87.01270	96.881	19.48	0.1785	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,888.94180	1,818.830	21.02	0.9184	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			36.84180	41.630	21.02	0.0816	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			179.93360	199.972	18.16	0.3197	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			772.03360	717.172	18.16	0.6803	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			257.88090	286.207	17.35	0.4251	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			549.98090	503.407	17.35	0.5749	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,498.43120	2,425.494	22.11	0.9614	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			16.33120	18.294	22.11	0.0386	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,467.42110	3,393.465	24.25	0.9862	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			5.32110	6.265	24.25	0.0138	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			124.80700	139.009	18.94	0.2359	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,016.90700	956.209	18.94	0.7641	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			39.85890	45.058	20.92	0.0876	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,831.95890	1,762.258	20.92	0.9124	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,130.33790	1,068.360	19.32	0.7855	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			115.33790	128.260	19.32	0.2145	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			670.01960	621.652	17.87	0.6117	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			249.31960	275.752	17.87	0.3883	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			588.97180	546.029	17.64	0.5557	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			314.97180	346.629	17.64	0.4443	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,728.85360	2,659.259	22.88	0.9307	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			40.45360	45.359	22.88	0.0693	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			594.45700	554.552	17.63	0.5299	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			376.05700	410.652	17.63	0.4701	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,373.74660	6,298.911	25.03	0.9958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			2.14660	2.411	25.03	0.0042	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			149.25180	162.590	20.32	0.1987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,700.85180	1,639.090	20.32	0.8013	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			678.92130	728.462	16.51	0.6482	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	15.52	Put			2,272.34630	2,205.407	21.42	0.8722	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			90.05120	98.148	21.44	0.1269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,281.65120	2,214.648	21.44	0.8731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,263.04740	2,196.172	21.40	0.8713	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			0.00000	1,735.350	20.51	0.8160	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			0.00000	148.850	20.51	0.1840	535,861.80	3,600	3,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,932.78800	1,868.589	20.77	0.8344	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			121.18800	132.089	20.77	0.1656	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			90.74630	98.907	21.42	0.1278	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			452.43580	488.288	17.38	0.4938	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			739.54970	695.796	17.78	0.5601	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			387.94970	419.296	17.78	0.4399	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			850.22690	907.979	16.07	0.7374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			221.82690	204.479	16.07	0.2626	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			91.44740	99.672	21.40	0.1287	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,063.73440	1,011.151	18.72	0.6685	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,166.97490	1,112.400	19.00	0.6958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			245.37490	265.900	19.00	0.3042	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,161.17170	2,095.036	21.21	0.8610	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			99.57170	108.536	21.21	0.1390	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			614.03580	574.788	17.38	0.5062	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			963.63340	913.314	18.44	0.6390	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,916.89130	2,846.359	22.63	0.9196	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			55.29130	59.859	22.63	0.0804	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,724.89410	2,655.402	22.26	0.9082	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			63.29410	68.902	22.26	0.0918	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			272.13440	294.652	18.72	0.3315	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,223.75750	1,168.176	19.16	0.7097	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,582.29700	2,513.500	22.00	0.8983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			70.69700	77.000	22.00	0.1017	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			335.38770	362.794	18.16	0.3927	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			866.98770	819.294	18.16	0.6073	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			302.03340	326.814	18.44	0.3610	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			70.17340	76.428	22.01	0.1010	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,364.79650	1,306.963	19.53	0.7409	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			203.19650	220.463	19.53	0.2591	0.00	0	40,700
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			346.40100	374.654	18.08	0.4028	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			838.00100	791.154	18.08	0.5972	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			232.15750	251.676	19.16	0.2903	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,103.08890	1,049.719	18.83	0.6792	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,820.72680	2,750.545	22.43	0.9143	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			59.12680	64.045	22.43	0.0857	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			276.52210	299.359	18.68	0.3359	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,048.12210	995.859	18.68	0.6641	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,591.77340	2,522.928	22.01	0.8990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			53.13720	57.507	22.75	0.0774	0.00	0	2,850

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	18.05	Call			13.42350	14.844	25.03	0.0219	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,725.02350	4,651.344	25.03	0.9781	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,318.65290	5,244.345	25.03	0.9876	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			7.05290	7.845	25.03	0.0124	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			261.48890	283.219	18.83	0.3208	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,142.88970	1,088.758	18.94	0.6897	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,431.04040	3,359.055	23.69	0.9421	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			39.44040	42.556	23.69	0.0579	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,823.67770	4,749.869	25.03	0.9800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			12.07770	13.369	25.03	0.0200	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,974.73720	2,904.007	22.75	0.9226	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			340.52130	314.962	16.51	0.3518	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			92.15460	100.445	21.38	0.1296	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,253.75460	2,186.945	21.38	0.8704	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			74.48880	81.148	21.87	0.1067	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,516.08880	2,447.648	21.87	0.8933	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			251.28970	272.258	18.94	0.3103	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			622.09210	583.003	17.36	0.4984	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			481.79210	518.003	17.36	0.5016	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,943.99510	2,872.803	22.54	0.9131	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			63.69510	67.803	22.54	0.0869	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			754.45590	711.017	17.77	0.5512	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			418.85590	450.817	17.77	0.4488	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,614.17060	4,541.633	25.07	0.9621	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			26.97060	30.133	25.07	0.0379	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			378.33880	406.006	18.17	0.3995	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			935.53880	887.506	18.17	0.6005	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,412.10620	1,354.848	19.32	0.7103	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			266.20620	284.848	19.32	0.2897	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,202.69120	1,149.154	18.75	0.6599	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			326.29120	348.654	18.75	0.3401	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			694.97920	739.823	16.71	0.6029	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			471.37920	440.323	16.71	0.3971	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			641.91380	603.798	17.22	0.4764	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			570.21380	608.098	17.22	0.5236	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,183.97040	3,113.349	22.67	0.9015	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			82.27040	87.649	22.67	0.0985	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			783.54050	740.808	17.59	0.5286	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			501.34050	534.708	17.59	0.4714	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			809.04320	765.948	17.61	0.5269	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			522.84320	556.048	17.61	0.4731	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,439.63160	3,367.036	22.79	0.8903	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			106.03160	110.236	22.79	0.1097	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			660.32640	622.849	17.08	0.4556	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			666.72640	706.049	17.08	0.5444	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			623.87750	658.581	17.46	0.4979	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	13.76	Put			830.27750	787.481	17.46	0.5021	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			454.23560	479.389	18.40	0.3880	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,220.63560	1,168.289	18.40	0.6120	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			627.46430	662.351	17.44	0.5001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,924.05830	3,848.822	23.58	0.8978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			670.86820	633.327	17.03	0.4446	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			724.46820	764.427	17.03	0.5554	1,375,968.42	1,800	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			107.32590	109.565	23.60	0.1018	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,933.72590	3,858.465	23.60	0.8982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			121.38480	124.677	22.81	0.1164	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			418.43840	441.342	18.67	0.3624	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,334.83840	1,280.242	18.67	0.6376	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			106.99530	109.210	23.62	0.1015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,943.39530	3,868.110	23.62	0.8985	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			107.65830	109.922	23.58	0.1022	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			411.83520	384.252	16.23	0.3273	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,523.51880	4,451.773	24.37	0.9216	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			77.11880	82.873	24.37	0.0784	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,628.77460	2,561.407	21.02	0.8233	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			182.37460	192.507	21.02	0.1767	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,567.78480	3,493.577	22.81	0.8836	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			120.16100	123.360	22.88	0.1152	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			480.17290	507.135	18.23	0.4061	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,146.57290	1,096.035	18.23	0.5939	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,508.09460	1,450.661	19.07	0.6723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			371.69460	391.761	19.07	0.3277	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			965.43520	1,015.352	16.23	0.6727	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.37	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,997.42370	2,925.470	21.57	0.8534	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			151.02370	156.570	21.57	0.1466	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			767.62290	809.523	16.87	0.5784	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			614.02290	578.423	16.87	0.4216	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,596.56100	3,522.260	22.88	0.8848	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			823.86430	781.251	17.44	0.4999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,113.52240	1,170.954	15.98	0.7301	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			309.92240	289.853	15.98	0.2699	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,376.51750	3,302.968	22.40	0.8746	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			130.11750	134.068	22.40	0.1254	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,446.40000	986,368.900	24.37	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			675.81180	638.424	17.03	0.4399	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			750.61180	791.024	17.03	0.5601	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,681.91820	3,607.228	23.01	0.8824	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			126.71820	129.828	23.01	0.1176	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,596.51490	1,538.789	19.06	0.6609	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			422.71490	443.589	19.06	0.3391	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			689.13180	652.222	16.97	0.4255	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	27/10/2017	Foreign Exchange Option	13.50	Call			834.83180	876.622	16.97	0.5745	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,948.68160	3,876.012	23.33	0.8755	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			144.38160	150.412	23.33	0.1245	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			988.95710	943.623	17.66	0.5111	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			694.75710	728.723	17.66	0.4889	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,187.16750	4,111.950	23.49	0.8681	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			168.16750	172.550	23.49	0.1319	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			700.94710	663.573	16.89	0.4118	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			921.94710	964.173	16.89	0.5882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			212.10110	218.445	22.50	0.1605	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,754.60110	3,681.345	22.50	0.8395	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,828.94230	1,769.350	19.27	0.6613	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			476.44230	496.450	19.27	0.3387	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			0.00000	1,817.036	15.35	0.8350	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			0.00000	179.936	15.35	0.1650	3,238,851.60	18,000	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			212.66950	219.045	22.48	0.1610	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,745.16950	3,671.945	22.48	0.8390	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,547.83280	1,609.883	15.81	0.7840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			280.33280	262.783	15.81	0.2160	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,159.38240	1,209.492	16.29	0.6697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			511.88240	482.392	16.29	0.3303	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			213.24070	219.647	22.46	0.1615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,735.74070	3,662.547	22.46	0.8385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,770.26270	2,703.432	20.74	0.7745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			297.76270	310.532	20.74	0.2255	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,733.27090	1,674.928	19.09	0.6464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			500.77090	522.028	19.09	0.3536	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,226.11600	1,280.584	16.20	0.6926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			458.61600	433.484	16.20	0.3074	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			725.02120	757.458	17.81	0.4788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,107.52120	1,060.358	17.81	0.5212	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,622.82680	3,550.015	22.24	0.8329	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			220.32680	227.115	22.24	0.1671	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,102.67260	1,149.795	16.43	0.6482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			565.17260	532.695	16.43	0.3518	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			715.26560	747.264	17.86	0.4738	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,127.76560	1,080.164	17.86	0.5262	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,651.01520	3,578.105	22.30	0.8343	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			218.51520	225.205	22.30	0.1657	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,909.54520	1,978.036	14.97	0.8692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			142.04520	130.936	14.97	0.1308	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,461.13510	4,390.708	23.76	0.8698	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			168.63510	177.808	23.76	0.1302	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			744.97380	778.295	17.72	0.4889	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,067.47380	1,021.195	17.72	0.5111	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,585.28320	3,512.602	22.17	0.8310	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	17.13	Call		222.78320	229.702	22.17	0.1690	4,134,628.80	18,000	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,296.06740	3,224.507	21.60	0.8146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		243.56740	251.607	21.60	0.1854	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,043.88240	1,088.908	16.62	0.6248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		626.38240	591.808	16.62	0.3752	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		620.05230	647.428	18.32	0.4230	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,352.55230	1,300.328	18.32	0.5770	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,688.64190	3,615.606	22.37	0.8362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		216.14190	222.706	22.37	0.1638	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,029.67690	1,074.183	16.66	0.6189	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		642.17690	607.083	16.66	0.3811	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		611.99690	638.862	18.36	0.4184	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,374.49690	1,321.762	18.36	0.5816	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,047.01830	2,977.563	21.14	0.7980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		264.51830	274.663	21.14	0.2020	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		328.12720	342.357	20.43	0.2459	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,560.62720	2,495.257	20.43	0.7541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		776.03450	810.720	17.59	0.5044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,008.53450	963.620	17.59	0.4956	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		708.52590	672.104	16.85	0.4027	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		985.32590	1,028.504	16.85	0.5973	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,420.91380	4,350.080	23.74	0.8652	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		177.71380	186.480	23.74	0.1348	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,145.17890	1,099.157	17.74	0.5006	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		845.27890	878.657	17.74	0.4994	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,132.10060	1,086.449	17.71	0.4966	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		856.80060	890.549	17.71	0.5034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		319.81310	327.814	22.26	0.2011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,850.01310	3,778.414	22.26	0.7989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		321.24770	329.314	22.22	0.2021	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,831.44770	3,759.914	22.22	0.7979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		634.65600	603.540	16.57	0.3411	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,314.45600	1,362.940	16.57	0.6589	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		320.52890	328.565	22.24	0.2016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,840.72890	3,769.165	22.24	0.7984	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,714.30010	1,661.300	18.88	0.5731	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		781.10010	808.100	18.88	0.4269	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,341.58420	2,282.018	19.88	0.6586	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		598.38420	618.818	19.88	0.3414	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,298.46330	1,253.274	18.20	0.4899	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		1,002.86330	1,037.874	18.20	0.5101	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,234.22280	1,190.375	18.08	0.4749	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		1,048.02280	1,084.475	18.08	0.5251	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,404.98300	1,450.163	17.29	0.6286	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		851.18300	815.763	17.29	0.3714	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		437.23930	449.736	22.21	0.2372	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,943.43930	3,875.336	22.21	0.7628	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			436.40360	448.869	22.23	0.2368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,952.60360	3,884.469	22.23	0.7632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			438.07830	450.606	22.19	0.2377	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,934.27830	3,866.206	22.19	0.7623	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,454.12490	1,410.018	18.54	0.4812	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,159.62490	1,196.718	18.54	0.5188	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,165.50930	1,201.626	18.79	0.5053	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,607.70930	1,562.226	18.79	0.4947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,162.19300	1,198.220	18.80	0.5042	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,614.39300	1,568.820	18.80	0.4958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,158.89480	1,194.818	18.81	0.5031	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,621.09480	1,575.418	18.81	0.4969	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,615.13420	1,571.350	18.82	0.4765	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,296.93420	1,335.450	18.82	0.5235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,297.91610	1,335.621	19.01	0.5120	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,753.21610	1,708.321	19.01	0.4880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,294.59860	1,332.206	19.02	0.5110	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,759.89860	1,714.906	19.02	0.4890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,291.29110	1,328.808	19.03	0.5100	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,766.59110	1,721.508	19.03	0.4900	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,769.78660	1,726.401	19.03	0.4724	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,427.88660	1,467.801	19.03	0.5276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,437.24270	1,478.952	19.27	0.5183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,909.14270	1,867.652	19.27	0.4817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,433.93020	1,475.547	19.28	0.5174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,915.83020	1,874.247	19.28	0.4826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,430.62680	1,472.151	19.29	0.5165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,922.52680	1,880.851	19.29	0.4835	0.00	0	0
Total \$ / R Option												10,641,760.62	71,400	1,891,600
Total \$ / R												1,005,975,901.92	146,652	2,619,191
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.18140		13.10800			0.0000	13,181.40	1	464
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.41350		13.33840			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.63110		13.55360			0.0000	0.00	0	1
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.84710		13.76750			0.0000	0.00	0	0
Total \$ / R MAXI Future												13,181.40	1	508
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			119.42150	104.993	38.87	0.0030	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			389,319.42150	381,964.993	38.87	0.9970	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			119.88410	105.293	38.96	0.0030	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			390,319.88410	382,965.293	38.96	0.9970	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			118.96380	104.695	38.78	0.0030	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			388,318.96380	380,964.695	38.78	0.9970	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			4,913.41920	5,313.666	22.99	0.0717	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	16.38	Put		309,073.41920	301,963.666	22.99	0.9283	0.00	0	0	
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call		4,881.78160	5,279.176	23.01	0.0713	0.00	0	0	
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put		310,041.78160	302,929.176	23.01	0.9287	0.00	0	0	
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call		4,945.31410	5,348.542	22.97	0.0722	0.00	0	0	
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put		308,105.31410	300,998.542	22.97	0.9278	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call		28,905.82570	30,564.781	19.83	0.2647	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put		188,545.82570	182,454.781	19.83	0.7353	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call		28,744.76830	30,394.234	19.85	0.2635	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put		189,384.76830	183,284.234	19.85	0.7365	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call		29,067.88530	30,736.380	19.82	0.2660	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put		187,707.88530	181,626.380	19.82	0.7340	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call		86,987.31960	90,814.460	17.22	0.5490	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put		85,237.31960	81,104.460	17.22	0.4510	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call		86,589.88290	90,404.158	17.24	0.5472	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put		85,839.88290	81,694.158	17.24	0.4528	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call		87,383.67670	91,226.703	17.21	0.5508	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put		84,633.67670	80,516.703	17.21	0.4492	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												13,181.40	1	508
£ / R	On	28/02/2017	Foreign Exchange Future			16.36300	16.31550			0.0000	0.00	0	48	
£ / R	On	13/03/2017	Foreign Exchange Future			16.40430	16.35630			0.0000	5,314,993.20	324	49,593	
£ / R	On	31/03/2017	Foreign Exchange Future			16.46380	16.41500			0.0000	0.00	0	270	
£ / R	On	13/04/2017	Foreign Exchange Future			16.50860	16.45900			0.0000	0.00	0	61	
£ / R	On	25/04/2017	Foreign Exchange Future			16.54970	16.49950			0.0000	0.00	0	73	
£ / R	On	28/04/2017	Foreign Exchange Future			16.55970	16.50950			0.0000	0.00	0	79	
£ / R	On	19/06/2017	Foreign Exchange Future			16.73360	16.68320			0.0000	0.00	0	24,867	
£ / R	On	18/09/2017	Foreign Exchange Future			17.05070	16.99710			0.0000	0.00	0	462	
£ / R	On	18/12/2017	Foreign Exchange Future			17.37310	17.31650			0.0000	0.00	0	5,788	
Total £ / R Future												5,314,993.20	324	81,241
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put		1,579.94180	1,531.699	30.68	0.9812	0.00	0	0	
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call		5.44180	4.699	30.68	0.0188	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		0.05750	0.054	42.89	0.0001	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		7,393.75750	7,345.754	42.89	0.9999	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		0.05660	0.053	42.89	0.0001	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		7,403.75660	7,355.753	42.89	0.9999	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		0.05850	0.055	42.89	0.0001	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		7,383.75850	7,335.755	42.89	0.9999	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		2,649.31910	2,601.393	28.48	0.9850	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		5.61910	5.693	28.48	0.0150	0.00	0	600	
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put		4,646.57320	4,598.320	40.65	0.9946	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call		2.87320	2.620	40.65	0.0054	0.00	0	1,200	
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		771.87870	731.967	22.96	0.7379	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		128.17870	136.267	22.96	0.2621	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	18.50	Put			2,154.71640	2,107.030	26.71	0.9707	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			11.01640	11.330	26.71	0.0293	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			62.14940	64.581	24.11	0.1082	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,827.14940	1,780.780	24.11	0.8918	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			871.39640	832.842	21.28	0.6373	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			300.39640	311.442	21.28	0.3627	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,483.35390	7,433.131	32.99	0.9958	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2.85390	2.831	32.99	0.0042	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			878.21420	840.106	20.88	0.5991	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			387.71420	399.806	20.88	0.4009	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			2.81460	3.180	23.82	0.0046	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,339.61460	7,289.580	23.82	0.9954	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			2.78680	3.149	23.82	0.0046	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,349.58680	7,299.549	23.82	0.9954	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			2.75930	3.118	23.82	0.0046	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,359.55930	7,309.518	23.82	0.9954	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			645.65630	661.644	20.18	0.3917	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,638.55630	1,600.944	20.18	0.6083	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			642.95340	658.870	20.19	0.3904	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,645.85340	1,608.170	20.19	0.6096	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			640.26240	656.108	20.20	0.3891	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,653.16240	1,615.408	20.20	0.6109	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			83.41890	85.639	24.14	0.0572	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,906.91890	7,852.539	24.14	0.9428	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			83.06760	85.279	24.14	0.0570	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,916.56760	7,862.179	24.14	0.9430	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			82.71760	84.920	24.14	0.0567	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,926.21760	7,871.820	24.14	0.9433	0.00	0	0
Total £ / R Option												0.00	0	1,800
Total £ / R												5,314,993.20	324	83,041
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11621		0.11594			0.0000	0.00	0	42
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11879		0.11850			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12128		0.12095			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12384		0.12351			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,803
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.17750	0.184	33.92	0.0007	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,406.57750	3,379.083	33.92	0.9993	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00670	0.007	33.92	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,406.40670	4,378.907	33.92	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			3.10730	3.238	33.92	0.0106	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,409.50730	2,382.138	33.92	0.9894	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,157.79870	4,129.300	23.47	0.9848	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			1.82080	2.101	23.47	0.0044	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,152.32080	5,123.201	23.47	0.9956	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			26.37210	28.907	23.47	0.0464	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,176.87210	3,150.007	23.47	0.9536	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			7.29870	8.200	23.47	0.0152	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			52.69430	55.441	22.84	0.0647	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,957.39430	3,927.141	22.84	0.9353	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			22.42030	23.776	22.84	0.0309	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,927.12030	4,895.476	22.84	0.9691	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			117.59540	122.782	22.84	0.1265	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,022.29540	2,994.482	22.84	0.8735	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			1,000.83270	998.204	17.97	0.6082	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			650.03270	614.303	17.97	0.3918	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			623.52630	622.341	19.57	0.4266	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,272.72630	1,238.441	19.57	0.5734	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,577.95470	1,584.482	16.11	0.8117	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			227.15470	200.582	16.11	0.1883	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,803
€ / R	On	24/02/2017	Foreign Exchange Future			13.86010		13.88160			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			13.87190		13.89340			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			13.91040		13.93160			0.0000	19,794,499.20	1,423	78,421
€ / R	On	15/03/2017	Foreign Exchange Future			13.91640		13.93730			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.96650		13.98720			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			14.00880		14.02920			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.22190		14.24220			0.0000	0.00	0	80,269
€ / R	On	18/09/2017	Foreign Exchange Future			14.52430		14.54280			0.0000	0.00	0	1,702
€ / R	On	18/12/2017	Foreign Exchange Future			14.83360		14.85050			0.0000	0.00	0	183
€ / R	On	19/03/2018	Foreign Exchange Future			15.14260		15.16030			0.0000	0.00	0	0
Total € / R Future												19,794,499.20	1,423	162,664
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,878.55760	1,899.983	43.35	0.9994	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			0.15760	0.083	43.35	0.0006	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			1,278.00640	1,299.435	26.60	0.9920	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			1.40640	1.335	26.60	0.0080	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,758.54520	4,779.732	37.33	0.9996	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			892.87320	913.945	19.12	0.9135	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			24.47320	24.345	19.12	0.0865	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,238.90170	3,260.171	30.84	0.9980	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.50170	0.571	30.84	0.0020	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,070.11430	2,091.427	24.16	0.9928	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.14520	0.132	37.33	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			1.71430	1.827	24.16	0.0072	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			344.04650	331.711	15.73	0.6744	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			102.44650	111.311	15.73	0.3256	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	13/03/2017	Foreign Exchange Option	14.30	Call			87.50230	85.612	17.44	0.2559	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			455.90230	475.212	17.44	0.7441	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.14190	0.129	37.33	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,768.54190	4,789.729	37.33	0.9996	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.13860	0.126	37.33	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,778.53860	4,799.726	37.33	0.9996	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,138.50890	1,158.629	19.69	0.9462	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			15.80890	15.029	19.69	0.0538	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,265.94130	1,286.852	19.10	0.9136	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			33.14130	33.352	19.10	0.0864	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			877.87730	899.014	17.66	0.7880	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			107.07730	107.814	17.66	0.2120	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			579.59090	575.733	16.12	0.5525	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			447.39090	463.833	16.12	0.4475	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			7.12600	6.623	22.45	0.0111	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,955.01010	4,974.802	22.45	0.9888	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,964.92600	4,984.723	22.45	0.9889	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			7.29510	6.782	22.45	0.0113	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,945.09510	4,964.882	22.45	0.9887	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,114.78510	2,135.479	19.76	0.8719	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			96.98510	97.379	19.76	0.1281	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			7.21010	6.702	22.45	0.0112	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			60.87500	60.097	23.33	0.0584	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,978.07500	4,995.797	23.33	0.9416	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			60.46650	59.694	23.33	0.0580	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,987.66650	5,005.394	23.33	0.9420	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			60.06050	59.293	23.33	0.0577	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,997.26050	5,014.993	23.33	0.9423	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,628.47340	6,645.030	23.72	0.9451	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			234.10090	233.319	20.73	0.1702	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,443.60090	3,459.719	20.73	0.8298	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			233.65530	232.868	20.75	0.1698	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,453.15530	3,469.268	20.75	0.8302	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			234.54920	233.768	20.70	0.1706	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,434.04920	3,450.168	20.70	0.8294	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			68.97340	68.630	23.72	0.0549	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,154.95860	1,149.169	16.27	0.5762	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			864.65860	876.569	16.27	0.4238	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,163.85510	1,158.004	16.25	0.5793	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			853.55510	865.404	16.25	0.4207	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,159.39830	1,153.578	16.26	0.5777	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			859.09830	870.978	16.26	0.4223	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												19,794,499.20	1,423	164,344

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	13/03/2017	Foreign Exchange Future			10.10820		10.05570			0.0000	0.00	0	22,381
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.26430		10.21080			0.0000	0.00	0	7,655
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.41470		10.35920			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.56550		10.50810			0.0000	0.00	0	313
Total AU\$ / R Future												0.00	0	30,574
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.39260	0.538	25.84	0.0030	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,904.69260	1,852.338	25.84	0.9970	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.40620	0.557	25.69	0.0031	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,884.70620	1,832.357	25.69	0.9969	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.39930	0.547	25.76	0.0030	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,894.69930	1,842.347	25.76	0.9970	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			14.20750	16.566	16.20	0.0442	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,863.40750	1,812.266	16.20	0.9558	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			13.94980	16.258	16.21	0.0435	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,873.14980	1,821.959	16.21	0.9565	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			14.47040	16.879	16.19	0.0449	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,853.67040	1,802.579	16.19	0.9551	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,871.44660	1,821.774	16.18	0.8870	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			60.04720	65.813	16.20	0.1119	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,880.84720	1,831.113	16.20	0.8881	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			59.45450	65.159	16.21	0.1109	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,890.25450	1,840.459	16.21	0.8891	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			60.64660	66.474	16.18	0.1130	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			158.57480	169.134	15.20	0.2170	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,530.47480	1,483.634	15.20	0.7830	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			161.17750	171.918	15.17	0.2201	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,513.07750	1,466.418	15.17	0.7799	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			159.86890	170.520	15.18	0.2186	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,521.76890	1,475.020	15.18	0.7814	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	30,574
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.03400		10.00110			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.21960		10.18600			0.0000	0.00	0	10
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.39800		10.36290			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.57830		10.54200			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	10
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.12520	0.214	32.69	0.0010	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,739.02520	2,706.214	32.69	0.9990	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.12330	0.212	32.76	0.0010	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,749.02330	2,716.212	32.76	0.9990	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.12700	0.217	32.62	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
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,729.02700	2,696.217	32.62	0.9990	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			38.81730	42.015	17.66	0.0916	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,592.81730	1,562.415	17.66	0.9084	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			38.25600	41.407	17.68	0.0904	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,602.25600	1,571.807	17.68	0.9096	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			39.38710	42.632	17.65	0.0928	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,583.38710	1,553.032	17.65	0.9072	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			186.88100	196.523	16.11	0.2695	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,113.98100	1,088.523	16.11	0.7305	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			185.18430	194.730	16.13	0.2674	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,122.28430	1,096.731	16.13	0.7326	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			188.59730	198.330	16.09	0.2716	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,105.69730	1,080.331	16.09	0.7284	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			544.83430	565.302	14.31	0.5370	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			542.83430	527.002	14.31	0.4630	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			540.52810	560.883	14.32	0.5341	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			548.52810	532.583	14.32	0.4659	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			549.17020	569.751	14.29	0.5399	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			537.17020	521.451	14.29	0.4601	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			13.07930		13.08870			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.38990		13.39810			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.69350		13.69990			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			14.00460		14.01030			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			1.85050	1.920	42.96	0.0048	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,973.15050	3,982.620	42.96	0.9952	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1.81630	1.885	42.96	0.0047	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,983.11630	3,992.585	42.96	0.9953	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1.88530	1.956	42.96	0.0049	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,963.18530	3,972.656	42.96	0.9951	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			49.87680	50.893	20.22	0.0769	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,531.77680	2,540.993	20.22	0.9231	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			49.36820	50.376	20.22	0.0762	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,541.26820	2,550.476	20.22	0.9238	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			50.39070	51.415	20.21	0.0776	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,522.29070	2,531.515	20.21	0.9224	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			255.62080	255.267	19.32	0.2340	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,945.72080	1,951.767	19.32	0.7660	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			254.10950	253.727	19.33	0.2328	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,954.20950	1,960.227	19.33	0.7672	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			257.14190	256.820	19.31	0.2352	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
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,937.24190	1,943.320	19.31	0.7648	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			853.04640	856.604	17.16	0.5264	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			872.74640	882.004	17.16	0.4736	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			849.06300	852.601	17.18	0.5246	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			878.76300	888.001	17.18	0.4754	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			857.04850	860.630	17.15	0.5282	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			866.74850	876.030	17.15	0.4718	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			1.91600		1.90680			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.93150		1.92310			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94710		1.93870			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.96240		1.95370			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			0.99640	1.548	39.97	0.0029	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,832.99640	5,741.548	39.97	0.9971	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.85680	1.342	39.97	0.0026	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,932.85680	5,841.342	39.97	0.9974	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1.15750	1.784	39.97	0.0034	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,733.15750	5,641.784	39.97	0.9966	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			75.08650	80.531	19.43	0.0859	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,444.08650	3,365.532	19.43	0.9141	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			85.53550	92.053	19.24	0.0968	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,254.53550	3,177.053	19.24	0.9032	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			80.12870	86.092	19.33	0.0912	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,349.12870	3,271.092	19.33	0.9088	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			342.24000	360.426	17.60	0.2490	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,455.24000	2,389.426	17.60	0.7510	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			327.17190	344.483	17.70	0.2395	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,540.17190	2,473.483	17.70	0.7605	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			358.36320	377.463	17.51	0.2589	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,371.36320	2,306.463	17.51	0.7411	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,072.80000	1,118.952	15.62	0.5317	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,135.80000	1,094.952	15.62	0.4683	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,160.99670	1,209.881	15.52	0.5604	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,023.99670	985.881	15.52	0.4396	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,115.28590	1,163.681	15.57	0.5460	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,078.28590	1,039.681	15.57	0.4540	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			1.92350		1.91480			0.0000	0.00	0	362

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			364.21990	401.639	16.67	0.4126	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			816.21990	766.639	16.67	0.5874	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			333.58030	368.242	16.79	0.3866	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			885.58030	833.242	16.79	0.6134	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			305.26880	337.282	16.90	0.3617	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			957.26880	902.282	16.90	0.6383	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			1.87480		1.87740			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.91830		1.92080			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			3.16610	3.999	32.92	0.0085	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,829.16610	3,856.000	32.92	0.9915	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			2.93480	3.851	33.44	0.0081	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,928.93480	3,955.851	33.44	0.9919	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			2.72590	3.715	33.97	0.0077	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,028.72590	4,055.715	33.97	0.9923	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,705.29390	2,730.573	18.36	0.8796	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			129.47280	129.635	18.12	0.1356	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,521.47280	2,546.635	18.12	0.8644	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			121.09310	121.318	18.24	0.1278	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,613.09310	2,638.318	18.24	0.8722	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			113.29390	113.573	18.36	0.1204	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			1.69870		1.68940			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.73030		1.72070			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.75910		1.74930			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.78710		1.77700			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			1.37530	1.817	37.39	0.0040	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,607.37530	4,514.817	37.39	0.9960	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1.41360	1.876	38.16	0.0041	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,707.41360	4,614.876	38.16	0.9959	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1.33850	1.759	36.61	0.0040	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,507.33850	4,414.759	36.61	0.9960	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			147.88730	160.139	20.66	0.1581	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	19/06/2017	Foreign Exchange Option	1.96	Put			2,540.88730	2,457.139	20.66	0.8419	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			139.63400	151.179	20.83	0.1500	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,632.63400	2,548.179	20.83	0.8500	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			131.91840	142.800	20.99	0.1424	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,724.91840	2,639.800	20.99	0.8576	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			364.57000	386.769	19.40	0.2649	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,371.57000	2,295.769	19.40	0.7351	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			348.50770	369.784	19.51	0.2550	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,455.50770	2,378.785	19.51	0.7450	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			379.95490	402.952	19.26	0.2747	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,286.95490	2,211.952	19.26	0.7253	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,109.09850	1,159.640	16.68	0.5554	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,039.09850	988.640	16.68	0.4446	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,067.99110	1,117.572	16.78	0.5407	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,097.99110	1,046.572	16.78	0.4593	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,151.72660	1,203.274	16.58	0.5702	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			981.72660	932.274	16.58	0.4298	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			0.12680		0.12610			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12680		0.12570			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12650		0.12550			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12660		0.12460			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			9.42550		9.41620			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.56390		9.55450			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.69750		9.68660			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.83060		9.81880			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			0.52680	0.610	25.56	0.0036	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,674.32680	1,665.110	25.56	0.9964	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.51660	0.598	25.63	0.0035	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,684.31660	1,675.098	25.63	0.9965	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.50670	0.586	25.71	0.0034	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,694.30670	1,685.086	25.71	0.9966	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			28.98830	28.217	16.02	0.0749	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,424.48830	1,414.317	16.02	0.9251	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			28.47180	27.673	16.03	0.0737	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,433.97180	1,423.773	16.03	0.9263	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			29.51340	28.771	16.01	0.0762	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	19/06/2017	Foreign Exchange Option	10.94	Put			1,415.01340	1,404.871	16.01	0.9238	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,041.49240	1,032.560	15.17	0.7585	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			146.55020	148.492	15.19	0.2393	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,049.95020	1,040.992	15.19	0.7607	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			149.65020	151.645	15.15	0.2437	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,033.05020	1,024.145	15.15	0.7563	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			148.09240	150.060	15.17	0.2415	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			744.73270	740.856	21.33	0.4551	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			757.76980	766.113	21.31	0.5428	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			748.96980	745.513	21.31	0.4572	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			752.02670	760.793	21.29	0.5407	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			753.22670	750.193	21.29	0.4593	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			763.53270	771.456	21.33	0.5449	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			1.26030		1.25670			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27460		1.27470			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28910		1.29090			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30390		1.30540			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			1,733.00000	1,697.000		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			1,833.00000	1,797.000		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			1,633.00000	1,597.000		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			1,053.00000	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			1,153.00000	1,154.000		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			1,253.00000	1,254.000		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			791.00000	809.000		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			891.00000	909.000		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			691.00000	709.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			146.00000	161.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			54.00000	39.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			46.00000	61.000		1.0000	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
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			1.24450		1.24780			0.0000	0.00	0	1,350
QUANTO £On 19/06/2017 Foreign Exchange Future			1.24750		1.25080			0.0000	0.00	0	4,048
QUANTO £On 18/09/2017 Foreign Exchange Future			1.25090		1.25410			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.25460		1.25780			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			1.05530		1.06280			0.0000	0.00	0	718
QUANTO €On 19/06/2017 Foreign Exchange Future			1.06030		1.06780			0.0000	0.00	0	12,701
QUANTO €On 18/09/2017 Foreign Exchange Future			1.06550		1.07300			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.07120		1.07870			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	13,419
Total QUANTO € / \$									0.00	0	13,419
RAIN On 13/03/2017 Foreign Exchange Future			22,013.31000		21,966.11000			0.0000	0.00	0	0
RAIN On 19/06/2017 Foreign Exchange Future			22,400.83000		22,354.36000			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			9.27500		9.24410			0.0000	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Future			9.44240		9.41060			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			0.53030	0.624	26.77	0.0036	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Put			1,756.43030	1,725.624	26.77	0.9964	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Call			0.52060	0.612	26.85	0.0035	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Put			1,766.42060	1,735.612	26.85	0.9965	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Call			0.54030	0.636	26.69	0.0036	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Put			1,746.44030	1,715.636	26.69	0.9964	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Call			54.54090	59.484	16.64	0.1368	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			1,163.94090	1,137.084	16.64	0.8632	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			53.58240	58.455	16.66	0.1348	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			1,172.98240	1,146.055	16.66	0.8652	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			55.51550	60.532	16.63	0.1389	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			1,154.91550	1,128.132	16.63	0.8611	0.00	0	0
Total SGD / R Option									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R									0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Future			3.61560		3.59730			0.0000	1,807,800.00	500	2,000
TRY / R On 19/06/2017 Foreign Exchange Future			3.58470		3.56580			0.0000	0.00	0	0
Total TRY / R Future									1,807,800.00	500	2,000
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Call			0.00390	0.018	35.98	0.0002	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Put			1,272.70390	1,254.418	35.98	0.9998	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Call			0.00350	0.016	35.98	0.0002	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Put			1,282.70350	1,264.416	35.98	0.9998	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Call			0.00440	0.020	35.98	0.0003	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Put			1,262.70440	1,244.420	35.98	0.9997	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Call			9.15270	9.375	19.00	0.0588	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			713.35270	694.675	19.00	0.9412	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			9.09760	8.974	19.03	0.0565	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			723.29760	704.274	19.03	0.9435	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			9.21080	9.793	18.97	0.0611	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			703.41080	685.093	18.97	0.9389	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									1,807,800.00	500	2,000
ZMW / R On 13/03/2017 Foreign Exchange Future			1.33950		1.32810			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.30660		1.29520			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.27970		1.26840			0.0000	0.00	0	0
ZMW / R On 18/12/2017 Foreign Exchange Future			1.25420		1.24300			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1,022,264,615.10	77,500	1,046,248
Total Options									10,641,760.62	71,400	1,895,080
Grand Total:									1,032,906,375.72	148,900	2,941,328