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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/02/2017

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			13.12900		13.14210			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.13130		13.14210			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.13130		13.14210			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.13590		13.14900			0.0000	0.00	0	465
\$ / R On 28/02/2017 Foreign Exchange Future			13.13820		13.15130			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.14050		13.15360			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.16820		13.18140			0.0000	669,708,315.60	50,858	444,306
\$ / R On 16/03/2017 Foreign Exchange Future			13.17280		13.18610			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.17510		13.18840			0.0000	0.00	0	788
\$ / R On 29/03/2017 Foreign Exchange Future			13.20530		13.21880			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.21000		13.22360			0.0000	0.00	0	4,330
\$ / R On 11/04/2017 Foreign Exchange Future			13.23590		13.24960			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.23820		13.25200			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.24060		13.25440			0.0000	0.00	0	697
\$ / R On 18/04/2017 Foreign Exchange Future			13.25240		13.26620			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.25940		13.27330			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.26880		13.28280			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.27590		13.28990			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.29010		13.30410			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.30670		13.32060			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.34220		13.35610			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			13.39930		13.41350			0.0000	56,491,448.80	4,216	242,780
\$ / R	On	28/06/2017	Foreign Exchange Future			13.42060		13.43500			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.42540		13.43980			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.45390		13.46850			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.47530		13.49000			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.48480		13.49950			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.48960		13.50430			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.49910		13.51390			0.0000	0.00	0	890
\$ / R	On	11/08/2017	Foreign Exchange Future			13.52520		13.54010			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.56790		13.58320			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.61500		13.63110			0.0000	340,375.00	25	17,721
\$ / R	On	27/09/2017	Foreign Exchange Future			13.63620		13.65260			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.69740		13.71480			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.70680		13.72440			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.74690		13.76510			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.78210		13.80060			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.82880		13.84710			0.0000	0.00	0	16,113
\$ / R	On	22/12/2017	Foreign Exchange Future			13.83820		13.85640			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.96190		13.97950			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.96660		13.98410			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.04160		14.05940			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.12830		14.14680			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.16590		14.18460			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.17520		14.19410			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.25500		14.27440			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.38630		14.40670			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.46840		14.48940			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.60210		14.62410			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.67480		14.69730			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.81790		14.84140			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.89690		14.92130			0.0000	0.00	0	0
Total \$ / R Future												726,540,139.40	55,099	738,027
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			709.01720	721.000	23.51	1.0000	0.00	0	0
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			1.11720	0.000	23.51	0.0000	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			193.61580	189.500	28.15	0.8048	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			35.71580	20.800	28.15	0.1952	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			466.43500	471.871	36.19	0.9673	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			8.53500	3.171	36.19	0.0327	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			759.92720	769.335	43.62	0.9934	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			2.02720	0.635	43.62	0.0066	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			553.76190	560.643	38.60	0.9799	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			5.86190	1.943	38.60	0.0201	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			16.13140	7.306	32.44	0.0739	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			334.03140	336.006	32.44	0.9261	0.00	0	36,000
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			378.88660	381.632	28.79	0.9013	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		20.98660	12.932	28.79	0.0987	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put		2,057.98950	2,068.740	57.00	0.9997	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call		0.08950	0.040	57.00	0.0003	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	12.89	Call		283.87200	261.861	25.25	0.8417	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	12.89	Put		31.77200	20.561	25.25	0.1583	0.00	0	20,000
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		603.22560	614.496	24.90	0.9368	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		12.22560	10.396	24.90	0.0632	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		1,081.14010	1,094.475	28.69	0.9843	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		2.44010	2.675	28.69	0.0157	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	13.43	Put		323.91500	331.745	20.62	0.7933	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	13.43	Call		45.21500	39.945	20.62	0.2067	0.00	0	30,000
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		950.71450	963.474	25.35	0.9767	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		4.31450	3.974	25.35	0.0233	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1.67480	1.572	26.56	0.0062	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		2,170.27480	2,183.372	26.56	0.9938	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1.64830	1.546	26.61	0.0061	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		2,180.24830	2,193.346	26.61	0.9939	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1.70190	1.599	26.51	0.0063	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		2,160.30190	2,173.399	26.51	0.9937	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		3,819.64990	3,832.629	39.14	0.9976	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1.04990	0.829	39.14	0.0024	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		0.99100	0.899	28.26	0.0035	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		2,519.59100	2,532.699	28.26	0.9965	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		8,238.60000	8,251.800	40.01	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		0.00000	0.000	40.01	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		0.97970	0.799	36.98	0.0025	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		3,569.57970	3,582.599	36.98	0.9975	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		5,248.66760	5,261.839	40.01	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		0.06760	0.040	40.01	0.0001	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		0.93740	0.847	28.46	0.0033	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		2,559.53740	2,572.647	28.46	0.9967	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		6,198.60710	6,211.804	40.01	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		0.00710	0.004	40.01	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		310.78890	299.500	17.17	0.6360	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		129.38890	131.300	17.17	0.3640	13,130.04	100	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		5,818.61770	5,831.809	40.01	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		0.01770	0.010	40.01	0.0000	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		2.03810	1.934	25.98	0.0077	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		2,050.63810	2,063.734	25.98	0.9923	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		59.59110	55.595	19.89	0.1761	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		628.19110	637.395	19.89	0.8239	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		5,258.66600	5,271.838	40.01	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		0.06600	0.039	40.01	0.0001	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		990.54940	975.557	18.45	0.9667	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		9.14940	7.357	18.45	0.0333	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		3,039.46200	3,052.566	32.39	0.9973	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.86200	0.766	32.39	0.0027	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			24.33040	22.771	21.05	0.0808	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			942.93040	954.571	21.05	0.9192	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,129.38710	4,142.333	40.01	0.9984	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.78710	0.533	40.01	0.0016	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,299.96700	2,313.067	27.19	0.9950	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			1.36700	1.267	27.19	0.0050	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			5.95930	5.918	23.15	0.0232	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,474.55930	1,487.718	23.15	0.9768	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			10.73430	10.373	22.02	0.0396	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,229.33430	1,242.173	22.02	0.9604	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			699.78990	684.317	15.98	0.9260	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			18.38990	16.117	15.98	0.0740	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,619.46370	2,632.576	28.75	0.9970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.86370	0.776	28.75	0.0030	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			14.13550	13.488	21.69	0.0504	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,132.73550	1,145.288	21.69	0.9496	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,821.64210	1,834.745	24.85	0.9883	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			3.04210	2.945	24.85	0.0117	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,058.60010	8,071.800	40.01	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00010	0.000	40.01	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			106.67690	100.680	18.91	0.2893	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			425.27690	432.480	18.91	0.7107	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			185.43300	177.038	17.92	0.4479	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			254.03300	258.838	17.92	0.5521	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,326.73750	1,339.952	22.42	0.9684	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			8.13750	8.152	22.42	0.0316	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			585.65710	594.503	19.69	0.8048	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			67.05710	62.703	19.69	0.1952	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,921.14570	1,934.244	25.34	0.9903	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			2.54570	2.444	25.34	0.0097	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,319.51880	3,332.578	34.81	0.9974	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			0.91880	0.778	34.81	0.0026	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,268.21020	1,281.139	22.14	0.9640	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			9.61020	9.339	22.14	0.0360	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,781.87240	1,794.978	24.66	0.9874	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			3.27240	3.178	24.66	0.0126	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			31.76070	29.526	20.73	0.1018	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			850.36070	861.326	20.73	0.8982	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,819.42650	2,832.566	30.48	0.9972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.82650	0.766	30.48	0.0028	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,319.92610	2,333.027	27.29	0.9952	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			1.32610	1.227	27.29	0.0048	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			254.60160	244.001	17.41	0.5598	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			173.20160	175.801	17.41	0.4402	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			544.00750	552.474	19.49	0.7840	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			75.40750	70.674	19.49	0.2160	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			206.07350	197.185	17.73	0.4843	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			224.67350	228.985	17.73	0.5157	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			293.12010	282.026	17.24	0.6133	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			141.72010	143.826	17.24	0.3867	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,732.19010	1,745.300	24.42	0.9862	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			3.59010	3.500	24.42	0.0138	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			287.38560	276.359	17.27	0.6057	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			145.98560	148.159	17.27	0.3943	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			181.51800	173.222	17.96	0.4408	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			260.11800	265.022	17.96	0.5592	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,702.39810	1,715.511	24.27	0.9853	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			3.79810	3.711	24.27	0.0147	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			484.23330	471.751	16.58	0.8085	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			52.83330	53.551	16.58	0.1915	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,444.93530	1,458.104	23.00	0.9754	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			6.33530	6.304	23.00	0.0246	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			759.88470	769.998	20.41	0.8725	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			41.28470	38.198	20.41	0.1275	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			777.78990	788.089	20.47	0.8781	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			39.18990	36.289	20.47	0.1219	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			1,046.67400	1,058.879	21.40	0.9376	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			18.07400	17.079	21.40	0.0624	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			229.39420	219.178	17.53	0.5218	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			197.99420	200.978	17.53	0.4782	401,955.60	2,000	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call			281.72860	270.770	17.29	0.5980	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put			150.32860	152.570	17.29	0.4020	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			841.21120	852.100	20.70	0.8959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			32.61120	30.300	20.70	0.1041	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,336.56590	1,349.777	22.47	0.9691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			7.96590	7.977	22.47	0.0309	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call			361.28680	349.533	16.98	0.6952	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put			99.88680	101.333	16.98	0.3048	0.00	0	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			316.83270	305.482	17.15	0.6435	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			125.43270	127.282	17.15	0.3565	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put			285.14780	290.447	18.12	0.5872	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call			166.54780	158.647	18.12	0.4128	1,332,634.80	8,400	44,200
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			783.93970	793.220	20.35	0.8598	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			50.03970	46.020	20.35	0.1402	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			172.24140	172.781	17.51	0.4055	0.00	0	25,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			310.64140	297.881	17.51	0.5945	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call			0.00000	494.534	16.92	0.7863	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put			0.00000	69.434	16.92	0.2137	1,041,511.50	15,000	15,000
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			463.94910	470.631	18.22	0.6417	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			182.74910	175.931	18.22	0.3583	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,226.75260	2,239.642	22.94	0.9848	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call		5.55260	4.942	22.94	0.0152	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put		1,425.91180	1,438.340	21.38	0.9273	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call		29.51180	28.340	21.38	0.0727	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put		816.26440	827.558	19.08	0.7625	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call		125.86440	123.458	19.08	0.2375	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		3,771.61070	3,785.432	28.03	0.9917	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		3.61070	3.632	28.03	0.0083	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		126.83820	124.625	19.07	0.2374	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		824.83820	836.426	19.07	0.7626	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put		688.86860	699.591	18.58	0.7106	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call		160.86860	157.791	18.58	0.2894	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put		597.90890	607.835	18.22	0.6687	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call		189.90890	186.035	18.22	0.3313	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		817.51300	829.209	19.04	0.7566	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		131.91300	129.809	19.04	0.2434	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		1,203.62510	1,216.525	19.96	0.8471	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		79.82510	78.925	19.96	0.1529	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		1,133.58140	1,146.625	19.76	0.8234	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		96.88140	96.025	19.76	0.1766	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,818.83030	1,831.447	21.16	0.9205	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		41.63030	40.247	21.16	0.0795	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		199.97210	197.674	18.42	0.3159	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		717.17210	728.874	18.42	0.6841	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		286.20690	282.160	17.58	0.4199	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		503.40690	513.360	17.58	0.5801	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,425.49430	2,438.222	22.12	0.9635	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		18.29430	17.022	22.12	0.0365	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,393.46550	3,407.890	24.76	0.9855	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		6.26550	6.690	24.76	0.0145	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		139.00860	137.551	19.20	0.2332	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		956.20860	968.751	19.20	0.7668	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		45.05800	43.689	21.07	0.0855	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,762.25800	1,774.889	21.07	0.9145	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		1,068.36010	1,081.255	19.58	0.7877	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		128.26010	127.155	19.58	0.2123	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		621.65160	632.234	18.08	0.6161	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		275.75160	272.334	18.08	0.3839	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		546.02880	555.525	17.82	0.5603	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		346.62880	342.225	17.82	0.4397	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,659.25890	2,673.568	23.16	0.9305	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		45.35890	45.769	23.16	0.0695	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		554.55240	565.017	17.84	0.5341	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		410.65240	407.217	17.84	0.4659	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,298.91090	6,313.351	25.44	0.9954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		2.41090	2.651	25.44	0.0046	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		162.59000	163.168	20.56	0.1983	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,639.09000	1,653.868	20.56	0.8017	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			728.46160	721.769	16.67	0.6435	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,205.40660	2,220.355	21.67	0.8720	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			98.14810	98.898	21.69	0.1271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,214.64810	2,229.598	21.69	0.8729	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,196.17160	2,211.120	21.65	0.8712	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,735.35050	1,750.184	20.76	0.8163	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			148.85050	149.484	20.76	0.1837	0.00	0	3,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,868.58870	1,883.478	21.02	0.8345	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			132.08870	132.778	21.02	0.1655	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			98.90660	99.655	21.67	0.1280	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			488.28800	485.720	17.60	0.4899	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			695.79600	708.483	18.02	0.5633	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			419.29600	417.783	18.02	0.4367	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			907.97890	898.928	16.19	0.7330	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			204.47890	209.628	16.19	0.2670	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			99.67160	100.420	21.65	0.1288	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,011.15150	1,025.533	18.98	0.6702	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,112.40020	1,126.898	19.26	0.6972	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			265.90020	266.198	19.26	0.3028	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,095.03610	2,109.975	21.46	0.8610	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			108.53610	109.275	21.46	0.1390	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			574.78800	586.420	17.60	0.5101	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			913.31410	927.411	18.69	0.6411	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,846.35880	2,861.384	22.90	0.9191	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			59.85880	60.684	22.90	0.0809	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,655.40200	2,670.327	22.52	0.9079	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			68.90200	69.627	22.52	0.0921	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			294.65150	294.833	18.98	0.3298	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,168.17600	1,182.724	19.41	0.7110	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,513.50040	2,528.441	22.25	0.8980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			77.00040	77.741	22.25	0.1020	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			362.79440	362.147	18.41	0.3901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			819.29440	832.847	18.41	0.6099	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			326.81410	326.711	18.69	0.3589	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			76.42800	77.168	22.27	0.1013	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,306.96280	1,321.596	19.78	0.7419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			220.46280	220.896	19.78	0.2581	0.00	0	40,700
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			374.65400	373.826	18.32	0.4001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			791.15400	804.526	18.32	0.5999	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			251.67600	252.024	19.41	0.2890	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,049.71900	1,064.150	19.08	0.6809	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,750.54470	2,765.458	22.69	0.9139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			64.04470	64.758	22.69	0.0861	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			299.35880	299.520	18.93	0.3341	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			995.85880	1,010.220	18.93	0.6659	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	15.86	Put			2,522.92800	2,537.868	22.27	0.8987	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			57.50710	58.396	23.03	0.0780	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			14.84440	15.779	25.44	0.0230	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,651.34440	4,666.479	25.44	0.9770	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,244.34480	5,259.136	25.44	0.9869	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			7.84480	8.436	25.44	0.0131	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			283.21900	283.450	19.08	0.3191	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,088.75750	1,103.233	19.19	0.6912	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,359.05550	3,374.494	24.03	0.9411	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			42.55550	43.794	24.03	0.0589	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,749.86930	4,764.938	25.44	0.9791	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			13.36930	14.238	25.44	0.0209	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,904.00710	2,919.096	23.03	0.9220	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			314.96160	322.469	16.67	0.3565	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			100.44480	101.191	21.64	0.1297	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,186.94480	2,201.891	21.64	0.8703	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			81.14750	81.892	22.13	0.1070	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,447.64750	2,462.592	22.13	0.8930	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			272.25750	272.533	19.19	0.3088	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			583.00330	595.210	17.59	0.5022	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			518.00330	515.810	17.59	0.4978	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,872.80260	2,888.599	22.84	0.9121	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			67.80260	69.199	22.84	0.0879	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			711.01720	724.112	18.00	0.5544	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			450.81720	449.512	18.00	0.4456	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,541.63340	4,556.779	25.32	0.9617	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			30.13340	30.679	25.32	0.0383	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			406.00600	406.108	18.41	0.3972	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			887.50600	902.208	18.41	0.6028	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,354.84760	1,370.893	19.58	0.7110	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			284.84760	286.193	19.58	0.2890	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,149.15420	1,165.189	19.01	0.6611	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			348.65420	349.989	19.01	0.3389	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			739.82330	735.774	16.91	0.5986	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			440.32330	450.974	16.91	0.4014	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			603.79750	616.821	17.44	0.4800	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			608.09750	606.421	17.44	0.5200	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,113.34880	3,129.058	22.90	0.9010	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			87.64880	88.658	22.90	0.0990	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			740.80810	755.120	17.83	0.5315	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			534.70810	534.220	17.83	0.4685	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			765.94790	780.889	17.85	0.5296	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			556.04790	556.089	17.85	0.4704	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,367.03570	3,384.849	23.08	0.8890	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			110.23570	112.749	23.08	0.1110	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			622.84930	636.752	17.31	0.4592	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		706.04930	704.651	17.31	0.5408	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		658.58090	658.325	17.69	0.4950	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		787.48090	803.325	17.69	0.5050	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		479.38950	481.239	18.65	0.3866	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,168.28950	1,186.239	18.65	0.6134	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		662.35060	662.046	17.67	0.4971	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,848.82170	3,868.215	23.90	0.8961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		633.32690	647.649	17.25	0.4482	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		764.42690	762.649	17.25	0.5518	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		109.56490	112.851	23.92	0.1036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,858.46490	3,877.851	23.92	0.8964	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		124.67670	128.239	23.14	0.1182	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		441.34190	443.647	18.93	0.3613	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,280.24190	1,298.647	18.93	0.6387	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		109.21010	112.490	23.95	0.1032	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,868.11010	3,887.490	23.95	0.8968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		109.92170	113.215	23.90	0.1039	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		384.25200	395.262	16.42	0.3318	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,451.77330	4,469.085	24.59	0.9209	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		82.87330	84.085	24.59	0.0791	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,561.40680	2,580.031	21.27	0.8225	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		192.50680	195.031	21.27	0.1775	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,493.57670	3,513.239	23.14	0.8818	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		123.35980	126.900	23.20	0.1170	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		507.13470	508.612	18.48	0.4044	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,096.03470	1,113.612	18.48	0.5956	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,450.66140	1,469.443	19.33	0.6729	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		391.76140	394.443	19.33	0.3271	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,015.35200	1,010.262	16.42	0.6682	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.59	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,925.46950	2,945.601	21.90	0.8516	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		156.56950	160.601	21.90	0.1484	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		809.52280	807.128	17.08	0.5745	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		578.42280	592.128	17.08	0.4255	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,522.25980	3,541.900	23.20	0.8830	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		781.25060	797.046	17.67	0.5029	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,170.95350	1,162.836	16.12	0.7258	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		289.85350	297.835	16.12	0.2742	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,302.96760	3,322.783	22.72	0.8728	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		134.06760	137.783	22.72	0.1272	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,368.90000	986,385.000	24.59	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		638.42400	652.417	17.23	0.4435	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		791.02400	788.617	17.23	0.5565	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,607.22820	3,624.828	23.21	0.8820	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		129.82820	131.028	23.21	0.1180	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,538.78910	1,558.606	19.31	0.6617	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		443.58910	446.007	19.31	0.3383	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		652.22170	666.476	17.16	0.4293	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		876.62170	873.276	17.16	0.5707	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,876.01240	3,894.771	23.52	0.8752	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		150.41240	151.571	23.52	0.1248	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		943.62260	960.110	17.84	0.5139	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		728.72260	727.010	17.84	0.4861	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,111.94970	4,131.295	23.66	0.8680	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		172.54970	173.395	23.66	0.1320	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		663.57250	677.251	17.05	0.4156	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		964.17250	959.351	17.05	0.5844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		218.44550	219.851	22.68	0.1608	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,681.34550	3,701.051	22.68	0.8392	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,769.35040	1,789.969	19.49	0.6620	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		496.45040	498.769	19.49	0.3380	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,817.03620	1,802.992	15.41	0.8321	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		179.93620	184.192	15.41	0.1679	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		219.04480	220.457	22.66	0.1613	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,671.94480	3,691.657	22.66	0.8387	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,609.88330	1,597.713	15.90	0.7806	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		262.78330	268.913	15.90	0.2194	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		1,209.49170	1,202.197	16.43	0.6658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		482.39170	493.397	16.43	0.3342	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		219.64700	221.066	22.64	0.1617	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,662.54700	3,682.266	22.64	0.8383	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,703.43200	2,723.895	20.94	0.7743	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		310.53200	312.695	20.94	0.2257	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		1,674.92840	1,695.293	19.30	0.6473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		522.02840	524.093	19.30	0.3527	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		1,280.58360	1,272.294	16.32	0.6887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		433.48360	443.494	16.32	0.3113	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		757.45780	756.538	18.00	0.4763	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,060.35780	1,077.738	18.00	0.5237	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,550.01490	3,569.819	22.43	0.8326	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		227.11490	228.619	22.43	0.1674	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,149.79460	1,143.302	16.58	0.6443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		532.69460	544.502	16.58	0.3557	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		747.26360	746.495	18.04	0.4713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,080.16360	1,097.695	18.04	0.5287	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,578.10490	3,597.891	22.48	0.8341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		225.20490	226.691	22.48	0.1659	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,978.03560	1,962.825	15.02	0.8668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		130.93560	134.025	15.02	0.1332	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,390.70760	4,409.948	23.93	0.8696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		177.80760	178.748	23.93	0.1304	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		778.29490	777.072	17.91	0.4863	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,021.19490	1,038.272	17.91	0.5137	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,512.60160	3,532.439	22.35	0.8307	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			229.70160	231.239	22.35	0.1693	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,224.50650	3,244.576	21.79	0.8144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			251.60650	253.376	21.79	0.1856	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,088.90790	1,083.230	16.76	0.6210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			591.80790	604.430	16.76	0.3790	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			647.42790	648.118	18.52	0.4212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,300.32790	1,319.319	18.52	0.5788	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,615.60580	3,635.362	22.55	0.8360	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			222.70580	224.162	22.55	0.1640	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,074.18340	1,068.706	16.81	0.6152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			607.08340	619.906	16.81	0.3848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			638.86240	639.676	18.57	0.4167	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,321.76240	1,340.876	18.57	0.5833	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,977.56250	2,997.834	21.33	0.7978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			274.66250	276.634	21.33	0.2022	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			342.35700	344.661	20.64	0.2460	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,495.25700	2,515.861	20.64	0.7540	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			810.72000	809.025	17.77	0.5016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			963.62000	980.225	17.77	0.4984	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			672.10420	685.514	17.00	0.4063	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,028.50420	1,023.714	17.00	0.5937	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,350.08020	4,369.298	23.91	0.8650	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			186.48020	187.498	23.91	0.1350	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,099.15700	1,116.271	17.92	0.5028	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			878.65700	878.171	17.92	0.4972	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,086.44940	1,103.258	17.88	0.4988	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			890.54940	889.858	17.88	0.5012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			327.81380	331.109	22.45	0.2018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,778.41380	3,799.509	22.45	0.7982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			329.31440	332.622	22.42	0.2028	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,759.91440	3,781.022	22.42	0.7972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			603.54010	616.584	16.72	0.3445	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,362.94010	1,358.184	16.72	0.6555	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			328.56460	331.866	22.44	0.2023	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,769.16460	3,790.265	22.44	0.7977	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,661.30000	1,684.317	19.11	0.5739	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			808.10000	812.617	19.11	0.4261	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,282.01770	2,306.229	20.12	0.6584	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			618.81770	624.529	20.12	0.3416	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,253.27450	1,275.008	18.42	0.4918	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1,037.87450	1,040.908	18.42	0.5082	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,190.37510	1,211.801	18.30	0.4769	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,084.47510	1,087.001	18.30	0.5231	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			450.60610	457.680	22.45	0.2392	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,866.20610	3,892.680	22.45	0.7608	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,450.16280	1,451.843	17.53	0.6254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			815.76280	836.843	17.53	0.3746	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			449.73560	456.805	22.46	0.2387	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,875.33560	3,901.805	22.46	0.7613	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			448.86860	455.928	22.48	0.2382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,884.46860	3,910.928	22.48	0.7618	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,410.01840	1,437.265	18.81	0.4827	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,196.71840	1,203.564	18.81	0.5173	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,201.62590	1,210.375	19.07	0.5041	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,562.22590	1,591.975	19.07	0.4959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,198.22000	1,206.991	19.08	0.5030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,568.82000	1,598.591	19.08	0.4970	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,194.81810	1,203.619	19.09	0.5020	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,575.41810	1,605.219	19.09	0.4980	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,571.34950	1,603.206	19.11	0.4778	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,335.44950	1,345.306	19.11	0.5222	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,335.62150	1,347.062	19.31	0.5110	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,708.32150	1,742.262	19.31	0.4890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,332.20590	1,343.677	19.32	0.5100	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,714.90590	1,748.877	19.32	0.4900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,328.80840	1,340.311	19.33	0.5090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,721.50840	1,755.511	19.33	0.4910	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,726.40070	1,762.543	19.35	0.4735	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,467.80070	1,480.443	19.35	0.5265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,478.95180	1,492.639	19.59	0.5174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,867.65180	1,905.739	19.59	0.4826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,475.54690	1,489.267	19.60	0.5165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,874.24690	1,912.367	19.60	0.4835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,472.15130	1,485.912	19.61	0.5157	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,880.85130	1,919.012	19.61	0.4843	0.00	0	0
Total \$ / R Option												2,789,231.94	25,500	1,901,600
Total \$ / R												729,329,371.34	80,599	2,639,627
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.16820		13.18140			0.0000	302,868.60	23	463
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.39930		13.41350			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.61500		13.63110			0.0000	0.00	0	1
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.82880		13.84710			0.0000	0.00	0	0
Total \$ / R MAXI Future												302,868.60	23	507
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			104.99300	82.869	39.14	0.0024	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			381,964.99300	383,262.869	39.14	0.9976	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			105.29270	83.004	39.23	0.0024	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			382,965.29270	384,263.004	39.23	0.9976	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			104.69480	82.737	39.05	0.0024	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	13/03/2017	Foreign Exchange Option	16.99	Put			380,964.69480	382,262.737	39.05	0.9976	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			5,313.66630	5,413.588	23.28	0.0725	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			301,963.66630	303,483.588	23.28	0.9275	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			5,279.17610	5,379.825	23.31	0.0720	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			302,929.17610	304,449.825	23.31	0.9280	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			5,348.54180	5,447.515	23.26	0.0729	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			300,998.54180	302,517.515	23.26	0.9271	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			30,564.78110	30,811.500	20.08	0.2647	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			182,454.78110	184,311.500	20.08	0.7353	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			30,394.23390	30,641.569	20.10	0.2635	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			183,284.23390	185,141.569	20.10	0.7365	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			30,736.38030	30,982.471	20.07	0.2660	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			181,626.38030	183,482.471	20.07	0.7340	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			90,814.45970	90,510.911	17.39	0.5458	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			81,104.45970	82,630.911	17.39	0.4542	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			90,404.15850	90,106.673	17.41	0.5440	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			81,694.15850	83,226.673	17.41	0.4560	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			91,226.70300	90,917.072	17.38	0.5476	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			80,516.70300	82,037.072	17.38	0.4524	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												302,868.60	23	507
£ / R	On	28/02/2017	Foreign Exchange Future			16.37130		16.36300			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.41240		16.40430			0.0000	20,630,386.80	1,257	49,597
£ / R	On	31/03/2017	Foreign Exchange Future			16.47160		16.46380			0.0000	0.00	0	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.51630		16.50860			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.55750		16.54970			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			16.56750		16.55970			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			16.74160		16.73360			0.0000	502,248.00	30	24,867
£ / R	On	18/09/2017	Foreign Exchange Future			17.05630		17.05070			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.37630		17.37310			0.0000	0.00	0	5,788
Total £ / R Future												21,132,634.80	1,287	81,245
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,531.69920	1,522.751	32.27	0.9831	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			4.69920	4.051	32.27	0.0169	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.05430	0.055	44.01	0.0001	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,345.75430	7,337.656	44.01	0.9999	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.05340	0.055	44.01	0.0001	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,355.75340	7,347.655	44.01	0.9999	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.05530	0.057	44.01	0.0001	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			7,335.75530	7,327.657	44.01	0.9999	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,601.39330	2,592.815	28.79	0.9860	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			5.69330	5.215	28.79	0.0140	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,598.32020	4,590.243	41.67	0.9945	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			2.62020	2.643	41.67	0.0055	0.00	0	1,200

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	17.00	Put			731.96680	721.178	23.16	0.7387	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			136.26680	133.578	23.16	0.2613	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			2,107.03010	2,097.737	26.81	0.9730	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			11.33010	10.137	26.81	0.0270	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,780.78050	1,772.008	24.24	0.8925	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			64.58050	63.608	24.24	0.1075	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			311.44210	312.410	21.41	0.3644	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			832.84210	826.109	21.41	0.6356	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,433.13140	7,425.505	33.42	0.9956	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2.83140	3.005	33.42	0.0044	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			399.80590	402.299	21.02	0.4028	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			840.10590	834.799	21.02	0.5972	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			3.17970	3.806	24.35	0.0054	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,289.57970	7,282.206	24.35	0.9946	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			3.14880	3.770	24.35	0.0053	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,299.54880	7,292.170	24.35	0.9947	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			3.11810	3.735	24.35	0.0053	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,309.51810	7,302.135	24.35	0.9947	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			661.64380	665.302	20.26	0.3928	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,600.94380	1,599.002	20.26	0.6072	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			658.86990	662.523	20.27	0.3915	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,608.16990	1,606.223	20.27	0.6085	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			656.10810	659.761	20.28	0.3902	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,615.40810	1,613.461	20.28	0.6098	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			85.63920	85.605	24.17	0.0572	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,852.53920	7,849.305	24.17	0.9428	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			85.27900	85.245	24.17	0.0569	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,862.17900	7,858.945	24.17	0.9431	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			84.92020	84.886	24.17	0.0567	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,871.82020	7,868.586	24.17	0.9433	0.00	0	0
Total £ / R Option												0.00	0	1,800
Total £ / R												21,132,634.80	1,287	83,045
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11644		0.11621			0.0000	2,095.96	18	60
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11903		0.11879			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12152		0.12128			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12407		0.12384			0.0000	0.00	0	0
Total ¥ / R Future												2,095.96	18	3,821
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.18350	0.221	35.06	0.0009	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,379.08350	3,356.021	35.06	0.9991	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00680	0.009	35.06	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,378.90680	4,355.809	35.06	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			3.23790	3.696	35.06	0.0118	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,382.13790	2,359.496	35.06	0.9882	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	0.16	Put			4,129.30010	4,106.882	24.20	0.9817	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			2.10100	2.842	24.20	0.0057	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,123.20100	5,099.342	24.20	0.9943	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			28.90690	34.483	24.20	0.0528	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,150.00690	3,130.983	24.20	0.9472	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			8.20010	10.382	24.20	0.0183	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			55.44070	64.741	23.53	0.0722	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,927.14070	3,912.741	23.53	0.9278	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			23.77640	28.892	23.53	0.0359	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,895.47640	4,876.892	23.53	0.9641	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			122.78170	138.307	23.53	0.1364	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,994.48170	2,986.307	23.53	0.8636	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			998.20350	1,047.929	18.83	0.6105	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			614.30350	641.328	18.83	0.3895	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			622.34140	665.809	20.37	0.4359	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,238.44140	1,259.209	20.37	0.5641	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,584.48200	1,626.919	16.93	0.8057	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			200.58200	220.319	16.93	0.1943	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												2,095.96	18	3,821
€ / R	On	24/02/2017	Foreign Exchange Future			13.80020		13.86010			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			13.80890		13.87190			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			13.84720		13.91040			0.0000	66,577,337.60	4,808	74,198
€ / R	On	15/03/2017	Foreign Exchange Future			13.85310		13.91640			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.90260		13.96650			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.94480		14.00880			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.15730		14.22190			0.0000	353,932.50	25	80,269
€ / R	On	18/09/2017	Foreign Exchange Future			14.45700		14.52430			0.0000	0.00	0	1,702
€ / R	On	18/12/2017	Foreign Exchange Future			14.76280		14.83360			0.0000	0.00	0	183
€ / R	On	19/03/2018	Foreign Exchange Future			15.07250		15.14260			0.0000	0.00	0	0
Total € / R Future												66,931,270.10	4,833	158,441
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,899.98310	1,959.835	51.49	0.9997	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			0.08310	0.035	51.49	0.0003	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			1,299.43490	1,362.514	30.23	0.9919	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			1.33490	1.414	30.23	0.0081	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,779.73170	4,842.929	38.79	0.9996	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			913.94540	972.388	19.67	0.9279	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			24.34540	19.588	19.67	0.0721	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,260.17100	3,323.445	32.63	0.9978	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.57100	0.645	32.63	0.0022	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,091.42680	2,154.602	25.46	0.9930	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.13170	0.129	38.79	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			1.82680	1.802	25.46	0.0070	0.00	0	680

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	13.69	Call		331.71100	285.782	15.74	0.6315	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put		111.31100	128.582	15.74	0.3685	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		85.61180	68.197	17.65	0.2180	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		475.21180	520.997	17.65	0.7820	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		0.12860	0.126	38.79	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		4,789.72860	4,852.926	38.79	0.9996	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		0.12560	0.123	38.79	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		4,799.72560	4,862.923	38.79	0.9996	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put		1,158.62880	1,220.333	20.62	0.9519	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call		15.02880	13.433	20.62	0.0481	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		1,286.85210	1,344.864	19.24	0.9261	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		33.35210	27.464	19.24	0.0739	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put		899.01360	950.365	17.85	0.8072	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call		107.81360	95.165	17.85	0.1928	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		575.73250	540.609	16.19	0.5328	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		463.83250	493.309	16.19	0.4672	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		6.62270	6.945	22.99	0.0114	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		4,974.80170	5,039.726	22.99	0.9885	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		4,984.72270	5,049.645	22.99	0.9886	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		6.78170	7.108	22.99	0.0117	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		4,964.88170	5,029.808	22.99	0.9883	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,135.47890	2,192.093	19.85	0.8802	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		97.37890	89.393	19.85	0.1198	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		6.70170	7.026	22.99	0.0115	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		60.09720	54.606	23.25	0.0542	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		4,995.79720	5,057.606	23.25	0.9458	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		59.69360	54.233	23.25	0.0539	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		5,005.39360	5,067.233	23.25	0.9461	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		59.29260	53.862	23.25	0.0536	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		5,014.99260	5,076.862	23.25	0.9464	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		3,469.26850	3,535.760	21.01	0.8334	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		3,450.16790	3,516.611	20.96	0.8327	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call		68.62960	64.830	23.76	0.0525	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put		6,645.02960	6,712.030	23.76	0.9475	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		233.31860	228.984	20.99	0.1670	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,459.71860	3,526.184	20.99	0.8330	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		232.86850	228.560	21.01	0.1666	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		233.76790	229.411	20.96	0.1673	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		1,153.57830	1,112.146	16.26	0.5669	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		870.97830	899.646	16.26	0.4331	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		1,149.16920	1,107.864	16.27	0.5653	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		876.56920	905.364	16.27	0.4347	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		1,158.00450	1,116.439	16.25	0.5685	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		865.40450	893.939	16.25	0.4315	0.00	0	0
Total € / R Option											0.00	0	1,680

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												66,931,270.10	4,833	160,121
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.11550		10.10820			0.0000	10,115.50	1	22,381
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.27100		10.26430			0.0000	51,355.00	5	7,656
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.41990		10.41470			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.56940		10.56550			0.0000	0.00	0	313
Total AU\$ / R Future												61,470.50	6	30,575
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.54740	0.520	26.20	0.0029	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,842.34740	1,835.020	26.20	0.9971	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.53780	0.511	26.27	0.0029	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,852.33780	1,845.011	26.27	0.9971	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.55730	0.529	26.12	0.0030	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,832.35730	1,825.029	26.12	0.9970	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,802.57870	1,796.092	16.25	0.9546	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			16.56580	16.777	16.26	0.0447	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,812.26580	1,805.777	16.26	0.9553	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			16.25850	16.467	16.27	0.0440	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,821.95850	1,815.467	16.27	0.9560	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			16.87870	17.092	16.25	0.0454	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,821.77400	1,817.537	16.24	0.8859	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			65.81330	66.767	16.26	0.1131	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,831.11330	1,826.867	16.26	0.8869	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			65.15850	66.102	16.28	0.1121	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,840.45850	1,836.202	16.28	0.8879	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			66.47400	67.437	16.24	0.1141	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			169.13380	171.770	15.28	0.2189	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,483.63380	1,482.370	15.28	0.7811	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			171.91800	174.588	15.26	0.2220	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,466.41800	1,465.188	15.26	0.7780	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			170.51970	173.173	15.27	0.2205	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,475.01970	1,473.773	15.27	0.7795	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												61,470.50	6	30,575
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.99360		10.03400			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.17820		10.21960			0.0000	0.00	0	10
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.35560		10.39800			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.53420		10.57830			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			0.21440	0.127	32.69	0.0006	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,706.21440	2,746.527	32.69	0.9994	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.21220	0.125	32.75	0.0006	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,716.21220	2,756.525	32.75	0.9994	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	Call			0.21670	0.129	32.64	0.0007	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,696.21670	2,736.529	32.64	0.9993	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			42.01540	39.352	17.85	0.0866	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,562.41540	1,601.152	17.85	0.9134	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			41.40730	38.784	17.86	0.0855	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,571.80730	1,610.585	17.86	0.9145	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			42.63160	39.929	17.83	0.0877	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,553.03160	1,591.729	17.83	0.9123	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			196.52290	189.115	16.30	0.2608	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,088.52290	1,123.515	16.30	0.7392	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			194.73050	187.397	16.32	0.2588	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,096.73050	1,131.797	16.32	0.7412	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			198.33050	190.851	16.28	0.2629	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,080.33050	1,115.251	16.28	0.7371	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			565.30190	546.391	14.45	0.5244	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			527.00190	552.191	14.45	0.4756	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			560.88300	542.128	14.46	0.5215	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			532.58300	557.928	14.46	0.4785	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			569.75060	550.684	14.44	0.5273	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			521.45060	546.484	14.44	0.4727	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			13.01530		13.07930			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.32530		13.38990			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.62620		13.69350			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.93450		14.00460			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			1.92030	1.220	42.81	0.0032	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,982.62030	4,045.920	42.81	0.9968	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1.88510	1.196	42.81	0.0032	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,992.58510	4,055.896	42.81	0.9968	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1.95610	1.244	42.81	0.0033	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,972.65610	4,035.944	42.81	0.9967	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			50.89290	47.974	20.48	0.0729	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,540.99290	2,602.674	20.48	0.9271	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			50.37610	47.486	20.49	0.0722	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,550.47610	2,612.186	20.49	0.9278	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			51.41510	48.465	20.47	0.0735	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,531.51510	2,593.165	20.47	0.9265	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			255.26700	247.772	19.62	0.2274	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,951.76700	2,011.572	19.62	0.7726	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			253.72740	246.310	19.64	0.2262	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,960.22740	2,020.110	19.64	0.7738	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	Call			256.81970	249.247	19.61	0.2285	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,943.31970	2,003.047	19.61	0.7715	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			856.60410	823.666	17.26	0.5137	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			882.00410	919.166	17.26	0.4863	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			852.60140	819.823	17.27	0.5119	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			888.00140	925.323	17.27	0.4881	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			860.63030	827.521	17.25	0.5155	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			876.03030	913.021	17.25	0.4845	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			1.91520		1.91600			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.93140		1.93150			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94660		1.94710			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.96170		1.96240			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,641.78400	5,649.079	39.15	0.9978	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,54830	0.925	39.15	0.0019	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,741.54830	5,748.925	39.15	0.9981	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,34240	0.792	39.15	0.0017	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,841.34240	5,848.792	39.15	0.9983	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,78400	1.079	39.15	0.0022	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			80.53150	83.825	19.71	0.0881	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,365.53150	3,369.825	19.71	0.9119	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			92.05340	95.402	19.50	0.0990	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,177.05340	3,181.402	19.50	0.9010	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			86.09190	89.415	19.60	0.0934	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,271.09190	3,275.415	19.60	0.9066	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			360.42640	367.009	17.81	0.2508	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,389.42640	2,401.009	17.81	0.7492	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			344.48270	351.024	17.91	0.2414	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,473.48270	2,485.024	17.91	0.7586	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			377.46320	384.077	17.72	0.2606	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,306.46320	2,318.077	17.72	0.7394	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,039.68150	1,047.346	15.66	0.4550	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,118.95240	1,120.637	15.72	0.5308	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,094.95240	1,103.637	15.72	0.4692	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,209.88070	1,211.311	15.62	0.5594	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			985.88070	994.311	15.62	0.4406	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,163.68150	1,164.346	15.66	0.5450	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH/R	On	02/05/2017	Foreign Exchange Future			1.92320		1.92350			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			401.63910	400.468	16.80	0.4118	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			766.63910	768.468	16.80	0.5882	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			368.24190	367.479	16.92	0.3859	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			833.24190	835.479	16.92	0.6141	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			337.28200	336.907	17.05	0.3611	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			902.28200	904.907	17.05	0.6389	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			1.86650		1.87480			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.90980		1.91830			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			3.99950	2.697	32.96	0.0061	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,855.99950	3,937.697	32.96	0.9939	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			3.85090	2.496	33.34	0.0056	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,955.85090	4,037.496	33.34	0.9944	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			3.71500	2.314	33.72	0.0052	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,055.71500	4,137.314	33.72	0.9948	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			113.57290	103.114	18.41	0.1117	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,730.57290	2,805.114	18.41	0.8883	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			129.63520	118.517	18.20	0.1264	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,546.63520	2,620.517	18.20	0.8736	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			121.31790	110.534	18.30	0.1188	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,638.31790	2,712.534	18.30	0.8812	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			1.69710		1.69870			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.72850		1.73030			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.75720		1.75910			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.78490		1.78710			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			1.81650	1.361	37.40	0.0032	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,514.81650	4,530.361	37.40	0.9968	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1.87570	1.385	38.12	0.0032	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,614.87570	4,630.385	38.12	0.9968	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1.75910	1.339	36.69	0.0032	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,414.75910	4,430.339	36.69	0.9968	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	Call			160.13910	162.359	20.97	0.1588	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,457.13910	2,477.359	20.97	0.8412	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			151.17910	153.260	21.13	0.1507	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,548.17910	2,568.260	21.13	0.8493	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			142.79950	144.748	21.29	0.1430	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,639.79950	2,659.748	21.29	0.8570	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			386.76910	389.235	19.62	0.2647	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,295.76910	2,317.235	19.62	0.7353	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			369.78450	372.247	19.72	0.2549	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,378.78450	2,400.247	19.72	0.7451	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			402.95180	405.468	19.48	0.2745	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,211.95180	2,233.468	19.48	0.7255	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,159.64040	1,155.876	16.84	0.5522	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			988.64040	1,006.876	16.84	0.4478	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,117.57170	1,113.690	16.94	0.5377	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,046.57170	1,064.690	16.94	0.4623	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,203.27430	1,199.592	16.74	0.5669	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			932.27430	950.592	16.74	0.4331	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			0.12670		0.12680			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12600		0.12680			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12400		0.12650			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12310		0.12660			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			9.42810		9.42550			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.56630		9.56390			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.69800		9.69750			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.82930		9.83060			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			0.60980	0.558	25.95	0.0033	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,665.10980	1,662.458	25.95	0.9967	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.59800	0.547	26.02	0.0033	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,675.09800	1,672.447	26.02	0.9967	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.58650	0.536	26.10	0.0032	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,685.08650	1,682.436	26.10	0.9968	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			28.21680	29.556	16.24	0.0773	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,414.31680	1,413.256	16.24	0.9227	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			27.67310	29.004	16.25	0.0761	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,423.77310	1,422.704	16.25	0.9239	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	Call			28.77060	30.118	16.23	0.0786	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,404.87060	1,403.818	16.23	0.9214	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,032.56030	1,034.696	15.32	0.7565	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			148.49180	151.113	15.34	0.2413	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,040.99180	1,043.113	15.34	0.7587	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			151.64470	154.300	15.29	0.2457	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,024.14470	1,026.300	15.29	0.7543	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			150.06030	152.696	15.32	0.2435	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			740.85620	736.054	21.21	0.4556	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			766.11260	760.011	21.19	0.5423	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			745.51260	740.711	21.19	0.4577	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			760.79270	754.692	21.18	0.5401	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			750.19270	745.392	21.18	0.4599	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			771.45620	765.354	21.21	0.5444	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			1.26170		1.26030			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27590		1.27460			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29030		1.28910			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30490		1.30390			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			1,697.00000	1,683.000		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			1,797.00000	1,783.000		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			1,597.00000	1,583.000		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			1,054.00000	1,041.000		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			1,154.00000	1,141.000		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			1,254.00000	1,241.000		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			809.00000	797.000		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			909.00000	897.000		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			709.00000	697.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			161.00000	151.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			39.00000	49.000		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

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	1.31	Put			61.00000	51.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.24640		1.24450			0.0000	0.00	0	1,350
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24940		1.24750			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25280		1.25090			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.25650		1.25460			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			1.05160		1.05530			0.0000	709,830.00	675	1,393
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.05660		1.06030			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.06180		1.06550			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.06750		1.07120			0.0000	0.00	0	0
Total QUANTO € / \$ Future												709,830.00	675	14,094
Total QUANTO € / \$												709,830.00	675	14,094
RAIN	On	13/03/2017	Foreign Exchange Future			21,974.46000		22,013.31000			0.0000	0.00	0	0
RAIN	On	19/06/2017	Foreign Exchange Future			22,363.23000		22,400.83000			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			9.28570		9.27500			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.45240		9.44240			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			0.62380	0.625	27.30	0.0036	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,725.62380	1,714.925	27.30	0.9964	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			0.61200	0.614	27.38	0.0035	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,735.61200	1,724.914	27.38	0.9965	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			0.63590	0.637	27.22	0.0037	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,715.63590	1,704.937	27.22	0.9963	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			59.48440	61.765	16.79	0.1405	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,137.08440	1,129.365	16.79	0.8595	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			58.45530	60.704	16.80	0.1384	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,146.05530	1,138.304	16.80	0.8616	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			60.53160	62.844	16.78	0.1426	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,128.13160	1,120.444	16.78	0.8574	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 Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			3.63680		3.61560			0.0000	72,008,640.00	19,800	21,800
TRY / R	On	19/06/2017	Foreign Exchange Future			3.60960		3.58470			0.0000	0.00	0	0
Total TRY / R Future												72,008,640.00	19,800	21,800
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.01780	0.006	33.67	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,254.41780	1,233.206	33.67	0.9999	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.01620	0.005	33.67	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,264.41620	1,243.205	33.67	0.9999	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.01970	0.006	33.67	0.0001	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,244.41970	1,223.206	33.67	0.9999	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			9.37480	11.303	19.22	0.0682	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			694.67480	671.703	19.22	0.9318	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			8.97370	10.848	19.25	0.0657	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			704.27370	681.248	19.25	0.9343	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			9.79300	11.777	19.19	0.0707	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			685.09300	662.177	19.19	0.9293	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												72,008,640.00	19,800	21,800
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34510		1.33950			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31150		1.30660			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.28440		1.27970			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.25850		1.25420			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												887,688,949.36	81,741	1,072,958
Total Options												2,789,231.94	25,500	1,905,080
Grand Total:												890,478,181.30	107,241	2,978,038