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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/02/2017 Foreign Exchange Future			12.91850		12.96760			0.0000	136,548,545.00	10,570	0
\$ / R On 28/02/2017 Foreign Exchange Future			12.92080		12.96760			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			12.92080		12.96760			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			12.94570		12.99500			0.0000	430,522,199.20	33,256	435,431
\$ / R On 16/03/2017 Foreign Exchange Future			12.95020		12.99950			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			12.95250		13.00180			0.0000	0.00	0	3,916
\$ / R On 29/03/2017 Foreign Exchange Future			12.98180		13.03130			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			12.98640		13.03580			0.0000	0.00	0	4,350
\$ / R On 11/04/2017 Foreign Exchange Future			13.01160		13.06140			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.01390		13.06370			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.01630		13.06600			0.0000	0.00	0	697
\$ / R On 18/04/2017 Foreign Exchange Future			13.02780		13.07760			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.03480		13.08460			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.04400		13.09390			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.05090		13.10090			0.0000	287,119.80	22	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.06480		13.11480			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.08090		13.13100			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.11530		13.16570			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.17100		13.22170			0.0000	19,651,132.00	1,492	252,399
\$ / R On 28/06/2017 Foreign Exchange Future			13.19200		13.24280			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.19660		13.24740			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	12/07/2017	Foreign Exchange Future			13.22460		13.27550			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.24550		13.29650			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.25480		13.30590			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.25950		13.31060			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.26880		13.31990			0.0000	0.00	0	890
\$ / R	On	11/08/2017	Foreign Exchange Future			13.29440		13.34560			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.33630		13.38770			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.38240		13.43410			0.0000	267,648.00	20	18,593
\$ / R	On	27/09/2017	Foreign Exchange Future			13.40310		13.45490			0.0000	6,232,441.50	465	465
\$ / R	On	23/10/2017	Foreign Exchange Future			13.46290		13.51510			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.47210		13.52440			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.51120		13.56370			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.54570		13.59850			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.59150		13.64440			0.0000	0.00	0	16,048
\$ / R	On	22/12/2017	Foreign Exchange Future			13.60070		13.65360			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.72200		13.77520			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.72660		13.77980			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.80000		13.85360			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			13.88520		13.93920			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.92210		13.97620			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.93130		13.98540			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.00960		14.06410			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.13850		14.19360			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.21910		14.27450			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.35030		14.40630			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.42170		14.47800			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.56220		14.61910			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.63990		14.69750			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>593,509,085.50</b>	<b>45,825</b>	<b>738,806</b>
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			773.07190	821.500	18.80	1.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			0.67190	0.000	18.80	0.0000	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			1,262.59760	1,309.214	51.05	0.9998	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			0.19760	0.014	51.05	0.0002	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	13.43	Put			469.08160	509.873	31.36	0.9905	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	13.43	Call			6.68160	0.673	31.36	0.0095	0.00	0	30,000
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			1,133.36590	1,179.236	35.15	0.9996	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			0.96590	0.036	35.15	0.0004	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			0.69370	0.464	30.09	0.0021	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			2,355.69370	2,404.764	30.09	0.9979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			0.68330	0.458	30.15	0.0021	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			2,365.68330	2,414.758	30.15	0.9979	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			0.70430	0.471	30.02	0.0021	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			2,345.70430	2,394.771	30.02	0.9979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			0.30800	0.113	39.13	0.0004	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,755.30800	3,804.413	39.13	0.9996	0.00	0	1,800

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			4,005.23250	4,054.368	39.78	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.23250	0.068	39.78	0.0003	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,385.00030	6,434.300	39.78	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.00030	0.000	39.78	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.45530	0.294	32.35	0.0013	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,705.45530	2,754.594	32.35	0.9987	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,425.00000	8,474.300	39.78	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	0.000	39.78	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			0.83600	0.553	29.31	0.0025	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			2,235.83600	2,284.853	29.31	0.9975	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,435.00450	5,484.301	39.78	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.00450	0.001	39.78	0.0000	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			0.44470	0.281	32.61	0.0012	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,745.44470	2,794.581	32.61	0.9988	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			802.35080	753.174	17.58	0.9591	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			7.35080	7.475	17.58	0.0409	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			175.67780	139.402	16.29	0.4541	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			180.67780	193.702	16.29	0.5459	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			6,005.00080	6,054.300	39.78	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.00080	0.000	39.78	0.0000	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,315.10350	4,364.327	39.78	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.10350	0.027	39.78	0.0001	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			20.97120	13.285	19.77	0.0621	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			775.97120	817.585	19.77	0.9379	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,445.00440	5,494.301	39.78	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.00440	0.001	39.78	0.0000	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			4.05130	2.559	23.95	0.0123	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,409.05130	1,456.859	23.95	0.9877	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			3,225.35580	3,274.471	35.71	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.35580	0.171	35.71	0.0007	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			8.32520	5.204	22.02	0.0250	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			1,113.32520	1,159.504	22.02	0.9750	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			5.07970	3.209	23.30	0.0155	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,310.07970	1,357.509	23.30	0.9845	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,485.57280	2,534.688	30.93	0.9983	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			0.57280	0.388	30.93	0.0017	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			2.38250	1.514	25.56	0.0072	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,657.38250	1,705.814	25.56	0.9928	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			43.39360	28.731	18.39	0.1259	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			548.39360	583.031	18.39	0.8741	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			520.15260	474.564	16.46	0.8650	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			25.15260	28.864	16.46	0.1350	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,805.42990	2,854.562	33.00	0.9989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.42990	0.262	33.00	0.0011	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			729.04950	769.619	19.45	0.9289	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			24.04950	15.320	19.45	0.0711	0.00	0	1,603

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			2,006.22930	2,055.098	27.83	0.9963	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			1.22930	0.798	27.83	0.0037	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,245.00000	8,294.300	39.78	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00000	0.000	39.78	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,448.70900	1,496.643	24.21	0.9887	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			3.70900	2.343	24.21	0.0113	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			89.79580	65.272	17.34	0.2523	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			344.79580	369.572	17.34	0.7477	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,508.25690	1,556.360	24.59	0.9901	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			3.25690	2.060	24.59	0.0099	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			3,005.38910	3,054.512	34.29	0.9991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.38910	0.212	34.29	0.0009	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			2,106.03480	2,154.977	28.47	0.9969	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			1.03480	0.677	28.47	0.0031	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,505.32600	3,554.436	37.52	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			0.32600	0.136	37.52	0.0005	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			682.60450	721.999	19.13	0.9185	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			27.60450	17.699	19.13	0.0815	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,966.31970	2,015.154	27.57	0.9960	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			1.31970	0.854	27.57	0.0040	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			10.76320	6.725	21.37	0.0322	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			1,015.76320	1,061.025	21.37	0.9678	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,916.44450	1,965.231	27.24	0.9956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			1.44450	0.931	27.24	0.0044	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,505.55680	2,554.678	31.06	0.9983	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			0.55680	0.378	31.06	0.0017	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			135.46380	103.906	16.71	0.3648	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			240.46380	258.206	16.71	0.6352	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,886.52630	1,935.282	27.05	0.9954	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			1.52630	0.982	27.05	0.0046	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			103.24740	76.430	17.13	0.2867	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			308.24740	330.730	17.13	0.7133	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			162.71390	127.833	16.42	0.4263	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			197.71390	212.133	16.42	0.5737	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			918.99920	963.072	20.73	0.9583	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			13.99920	8.772	20.73	0.0417	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			158.56780	124.156	16.46	0.4172	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			203.56780	218.457	16.46	0.5828	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			87.29950	63.224	17.38	0.2458	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			352.29950	377.524	17.38	0.7542	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			118.42310	89.250	16.92	0.3242	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			273.42310	293.550	16.92	0.6758	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			322.71450	279.292	16.25	0.6895	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			77.71450	83.592	16.25	0.3105	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,627.53260	1,675.908	25.37	0.9923	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			2.53260	1.608	25.37	0.0077	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,518.18790	1,566.317	24.66	0.9903	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			3.18790	2.017	24.66	0.0097	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			938.27630	982.612	20.86	0.9604	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			13.27630	8.312	20.86	0.0396	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			1,221.32300	1,268.268	22.72	0.9809	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			6.32300	3.968	22.72	0.0191	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put			382.92220	409.906	17.55	0.7789	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call			77.92220	55.606	17.55	0.2211	0.00	0	44,200
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call			154.50770	120.568	16.50	0.4082	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put			209.50770	224.868	16.50	0.5918	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			1,006.04700	1,051.204	21.31	0.9670	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			11.04700	6.904	21.31	0.0330	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call			216.65320	175.932	16.11	0.5314	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put			141.65320	150.232	16.11	0.4686	0.00	0	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Call			396.41930	351.998	16.33	0.7699	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Put			51.41930	56.298	16.33	0.2301	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			180.48510	143.443	16.25	0.4636	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			175.48510	187.743	16.25	0.5364	0.00	0	2,000
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			939.72670	982.981	20.63	0.9452	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			19.22670	13.180	20.63	0.0548	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put			781.03370	820.940	19.78	0.9096	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call			32.83370	23.440	19.78	0.0904	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			230.54360	246.727	16.85	0.5721	0.00	0	25,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			182.34360	149.227	16.85	0.4279	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call			344.07060	302.416	16.13	0.6764	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put			92.27060	99.916	16.13	0.3236	0.00	0	15,000
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			578.51400	608.740	18.20	0.7655	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			109.81400	90.540	18.20	0.2345	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,410.73110	2,459.657	23.40	0.9946	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			2.03110	1.457	23.40	0.0054	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,598.19550	1,643.943	21.37	0.9672	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			13.99550	10.343	21.37	0.0328	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			959.51980	996.312	19.22	0.8442	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			80.91980	67.912	19.22	0.1558	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,958.48680	4,007.811	28.89	0.9957	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			2.18680	1.711	28.89	0.0043	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			82.27750	69.283	19.22	0.1569	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			968.57750	1,005.383	19.22	0.8431	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			823.07360	856.961	18.74	0.8014	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			106.77360	90.861	18.74	0.1986	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			724.40830	756.109	18.40	0.7663	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			128.10830	110.009	18.40	0.2337	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			960.55390	996.926	19.20	0.8373	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			86.55390	73.226	19.20	0.1627	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,364.71600	1,405.617	20.17	0.9023	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			52.31600	43.417	20.17	0.0977	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	21/04/2017	Foreign Exchange Option	14.31	Put		1,290.54980	1,330.617	19.99	0.8824	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		65.14980	55.417	19.99	0.1176	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,992.37320	2,037.381	21.34	0.9517	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		26.27320	21.381	21.34	0.0483	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		141.19150	123.817	18.48	0.2312	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		847.29150	879.817	18.48	0.7688	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		207.70890	184.704	17.63	0.3233	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		613.80890	640.704	17.63	0.6767	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,607.54860	2,654.907	22.56	0.9787	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		11.44860	8.907	22.56	0.0213	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,579.12840	3,628.430	24.34	0.9938	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		3.02840	2.430	24.34	0.0062	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		95.46060	82.657	19.29	0.1628	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		1,101.56060	1,138.657	19.29	0.8372	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		28.49460	23.283	21.22	0.0522	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,934.59460	1,979.284	21.22	0.9478	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		1,217.40660	1,255.368	19.62	0.8525	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		88.30660	76.268	19.62	0.1475	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		737.60250	766.059	18.04	0.7030	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		202.40250	180.859	18.04	0.2970	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		650.29400	675.840	17.72	0.6469	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		261.29400	236.740	17.72	0.3531	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,836.75380	2,878.873	22.56	0.9575	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		32.45380	24.173	22.56	0.0425	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		655.26490	679.798	17.74	0.6135	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		320.96490	295.098	17.74	0.3865	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,490.09030	6,540.173	25.02	0.9977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		1.79030	1.173	25.02	0.0023	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		124.05720	113.838	20.53	0.1534	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,792.35720	1,832.838	20.53	0.8466	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		602.49040	567.804	16.52	0.5748	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,372.87000	2,416.997	21.71	0.9040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,382.28860	2,426.461	21.73	0.9047	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		75.15660	68.538	21.69	0.0967	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,363.45660	2,407.538	21.69	0.9033	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		1,891.57540	1,932.816	20.74	0.8587	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		113.27540	103.816	20.74	0.1413	0.00	0	3,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		74.57000	67.997	21.71	0.0960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		289.38950	302.225	16.19	0.3581	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		601.17000	624.540	17.30	0.5494	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		432.87000	405.540	17.30	0.4506	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		2,028.49840	2,070.685	21.02	0.8737	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		100.19840	91.685	21.02	0.1263	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		73.98860	67.461	21.73	0.0953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		394.48250	368.955	17.55	0.4187	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		804.21440	832.344	17.97	0.6325	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		335.91440	313.344	17.97	0.3675	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		764.61310	725.378	16.04	0.6720	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		252.91310	264.378	16.04	0.3280	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		711.08950	673.225	16.19	0.6419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		1,140.82970	1,174.788	18.97	0.7311	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,247.30740	1,282.690	19.27	0.7551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		209.00740	193.690	19.27	0.2449	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,260.27100	2,303.824	21.48	0.8951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		81.97100	74.824	21.48	0.1049	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		672.78250	697.955	17.55	0.5813	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		1,037.24480	1,069.666	18.68	0.7048	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		3,025.32960	3,070.511	23.09	0.9400	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		47.02960	41.511	23.09	0.0600	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,831.12390	2,876.524	22.66	0.9315	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		52.82390	47.524	22.66	0.0685	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		232.52970	215.788	18.97	0.2689	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,305.73190	1,341.837	19.43	0.7672	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,686.15350	2,731.763	22.34	0.9243	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		57.85350	52.763	22.34	0.0757	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		288.58200	268.651	18.38	0.3238	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		936.88200	967.651	18.38	0.6762	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		258.94480	240.666	18.68	0.2952	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		57.49370	52.392	22.36	0.0752	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,450.47620	1,487.768	19.80	0.7943	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		172.17620	158.768	19.80	0.2057	0.00	0	40,700
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		298.43890	277.943	18.29	0.3331	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		906.73890	936.943	18.29	0.6669	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		197.43190	182.837	19.43	0.2328	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,181.45750	1,215.978	19.09	0.7406	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,928.10810	2,973.389	22.87	0.9359	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		49.80810	44.389	22.87	0.0641	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		236.39730	219.426	18.93	0.2728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		1,124.69730	1,158.426	18.93	0.7272	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,695.79370	2,741.392	22.36	0.9248	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		45.46870	39.898	23.22	0.0578	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		11.46360	8.437	25.02	0.0138	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,839.76360	4,887.437	25.02	0.9862	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,434.27010	5,483.219	25.02	0.9927	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		5.97010	4.219	25.02	0.0073	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		223.15750	206.978	19.09	0.2594	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,222.49520	1,257.561	19.20	0.7498	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,543.79960	3,588.684	24.23	0.9568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		35.49960	29.684	24.23	0.0432	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,938.59890	4,986.530	25.02	0.9876	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		10.29890	7.530	25.02	0.0124	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		3,083.76870	3,128.898	23.22	0.9422	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		380.79040	396.804	16.52	0.4252	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		75.74840	69.084	21.67	0.0974	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,354.04840	2,398.084	21.67	0.9026	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		61.00380	55.511	22.19	0.0795	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,619.30380	2,664.511	22.19	0.9205	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		214.19520	198.561	19.20	0.2502	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		679.71010	705.151	17.53	0.5707	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		422.51010	397.151	17.53	0.4293	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,050.86640	3,096.657	23.04	0.9333	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		53.66640	48.657	23.04	0.0667	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		817.98450	846.499	17.96	0.6205	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		365.38450	343.099	17.96	0.3795	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,726.98930	4,774.388	25.04	0.9739	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		22.48930	18.988	25.04	0.0261	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		330.17360	311.200	18.40	0.3368	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		1,004.67360	1,036.600	18.40	0.6632	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,493.96600	1,532.030	19.62	0.7599	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		230.46600	217.530	19.62	0.2401	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,278.77310	1,314.658	19.04	0.7141	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		284.67310	269.458	19.04	0.2859	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		622.72660	591.866	16.79	0.5367	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		516.82660	537.066	16.79	0.4633	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		697.23960	723.110	17.40	0.5420	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		507.83960	482.610	17.40	0.4580	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,291.47760	3,338.419	23.27	0.9197	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		72.07760	67.919	23.27	0.0803	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		844.61200	873.530	17.80	0.5915	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		444.51200	422.330	17.80	0.4085	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		869.86010	899.262	17.82	0.5875	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		465.46010	443.662	17.82	0.4125	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,544.21730	3,593.346	23.42	0.9072	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		91.91730	89.646	23.42	0.0928	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		712.47680	738.761	17.26	0.5155	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		600.17680	575.061	17.26	0.4845	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		561.84570	539.791	17.67	0.4422	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		887.74570	917.391	17.67	0.5578	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		405.50440	389.788	18.69	0.3387	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,291.40440	1,327.388	18.69	0.6613	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		565.18880	543.008	17.65	0.4443	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,029.85800	4,079.241	24.24	0.9119	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		721.54830	747.886	17.20	0.5016	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		655.64830	630.286	17.20	0.4984	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		93.66860	91.365	24.26	0.0878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,039.56860	4,088.965	24.26	0.9122	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		105.90400	103.020	23.43	0.0999	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		372.65640	358.334	18.98	0.3151	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,408.55640	1,445.935	18.98	0.6849	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			93.38250	91.092	24.28	0.0876	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,049.28250	4,098.692	24.28	0.9124	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			93.95800	91.641	24.24	0.0881	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			448.47920	467.890	16.34	0.3826	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,629.98880	4,677.530	24.30	0.9388	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			64.08880	59.930	24.30	0.0612	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,723.77370	2,769.348	21.31	0.8519	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			157.87370	151.748	21.31	0.1481	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,671.80400	3,720.620	23.43	0.9001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			104.83760	102.003	23.49	0.0988	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			429.24700	412.541	18.50	0.3553	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,215.14700	1,250.141	18.50	0.6447	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,585.81720	1,625.055	19.39	0.7164	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			329.91720	317.455	19.39	0.2836	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			882.57920	850.290	16.34	0.6174	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.30	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,097.70570	3,145.284	22.11	0.8751	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			131.80570	127.684	22.11	0.1249	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			695.93100	669.097	17.03	0.5212	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			661.83100	686.697	17.03	0.4788	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,700.73760	3,749.603	23.49	0.9012	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			881.08880	910.608	17.65	0.5557	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,022.47230	985.327	15.92	0.6798	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			338.37230	352.927	15.92	0.3202	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,479.42020	3,527.873	22.99	0.8927	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			113.52020	110.273	22.99	0.1073	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,565.90000	986,617.600	24.30	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			725.98140	752.276	17.20	0.4958	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			680.88140	655.376	17.20	0.5042	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,785.99580	3,835.076	23.62	0.8985	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			110.89580	108.176	23.62	0.1015	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,673.47000	1,712.997	19.37	0.7025	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			378.57000	365.897	19.37	0.2975	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			738.23010	764.539	17.15	0.4781	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			762.63010	736.639	17.15	0.5219	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,055.83150	4,105.367	23.92	0.8909	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			130.23150	127.467	23.92	0.1091	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,048.03290	1,079.851	17.86	0.5602	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			631.73290	611.051	17.86	0.4398	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,290.38720	4,336.550	23.79	0.8860	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			148.88720	142.250	23.79	0.1140	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			748.55280	774.887	17.08	0.4614	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			847.05280	820.587	17.08	0.5386	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			189.56340	187.726	23.01	0.1427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,855.16340	3,906.226	23.01	0.8573	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	15.12	Put			1,905.01990	1,945.851	19.53	0.6986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			429.41990	417.351	19.53	0.3014	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,649.85350	1,608.131	15.50	0.7995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			215.45350	226.631	15.50	0.2005	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			190.07310	188.219	22.99	0.1431	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,845.67310	3,896.719	22.99	0.8569	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,447.43750	1,406.695	15.77	0.7461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			303.03750	315.195	15.77	0.2539	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,074.91810	1,043.569	16.44	0.6229	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			550.51810	572.069	16.44	0.3771	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			190.58820	188.713	22.97	0.1435	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,836.18820	3,887.213	22.97	0.8565	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,860.72530	2,907.272	21.02	0.8022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			265.12530	258.772	21.02	0.1978	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,808.96270	1,848.989	19.37	0.6845	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			453.36270	440.489	19.37	0.3155	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,137.31120	1,104.384	16.25	0.6473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			492.91120	512.884	16.25	0.3527	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			662.02510	642.654	18.03	0.4333	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,167.62510	1,201.154	18.03	0.5667	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,722.55220	3,773.359	22.74	0.8515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			196.95220	194.859	22.74	0.1485	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,020.60730	990.698	16.61	0.6008	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			606.20730	629.198	16.61	0.3992	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			652.85890	633.783	18.07	0.4285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,188.45890	1,222.283	18.07	0.5715	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,750.92610	3,801.787	22.80	0.8528	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			195.32610	193.287	22.80	0.1472	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,803.26910	1,760.398	15.14	0.8375	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			158.86910	168.898	15.14	0.1625	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,559.38930	4,609.312	23.74	0.8902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			143.78930	140.812	23.74	0.1098	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			680.78130	660.810	17.94	0.4430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,126.38130	1,159.310	17.94	0.5570	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,684.76050	3,735.491	22.67	0.8498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			199.16050	196.991	22.67	0.1502	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,393.46780	3,443.544	22.08	0.8356	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			217.86780	215.044	22.08	0.1644	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			964.41380	936.059	16.80	0.5770	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			670.01380	694.559	16.80	0.4230	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			564.15910	548.181	18.58	0.3803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,419.75910	1,456.681	18.58	0.6197	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,788.79350	3,839.730	22.87	0.8544	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			193.19350	191.230	22.87	0.1456	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			950.85440	922.879	16.85	0.5712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			686.45440	711.379	16.85	0.4288	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	14.53	Call			556.64960	540.919	18.63	0.3761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,442.24960	1,479.419	18.63	0.6239	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,142.36440	3,191.776	21.57	0.8214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			236.76440	233.276	21.57	0.1786	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			292.79530	285.466	20.70	0.2161	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,648.39530	2,693.966	20.70	0.7839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			710.01880	689.121	17.80	0.4580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,065.61880	1,097.621	17.80	0.5420	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			755.84590	782.105	17.04	0.4502	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			909.44590	882.805	17.04	0.5498	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,517.66340	4,567.456	23.72	0.8860	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			151.26340	148.156	23.72	0.1140	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,203.27950	1,236.508	17.95	0.5424	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			778.47950	758.508	17.95	0.4576	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,189.70070	1,222.705	17.91	0.5384	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			789.50070	769.305	17.91	0.4616	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,386.83400	1,349.923	16.30	0.6702	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			533.23400	549.923	16.30	0.3298	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,146.67690	2,187.862	19.68	0.6776	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			540.27690	527.862	19.68	0.3224	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			291.93760	287.915	22.68	0.1825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,938.99130	3,988.549	22.66	0.8170	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,948.33760	3,997.915	22.68	0.8175	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			293.24780	289.182	22.65	0.1834	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,929.64780	3,979.182	22.65	0.8166	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			673.63620	695.901	16.67	0.3817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,227.23620	1,195.901	16.67	0.6183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			292.59130	288.549	22.66	0.1830	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,781.94080	1,818.903	19.07	0.6080	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			721.14080	704.103	19.07	0.3920	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,419.70470	2,461.301	20.07	0.6892	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			548.90470	536.501	20.07	0.3108	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,355.57340	1,386.669	18.32	0.5270	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			931.77340	908.769	18.32	0.4730	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,289.65300	1,319.597	18.20	0.5121	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			975.05300	950.897	18.20	0.4879	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			406.72630	400.881	22.62	0.2182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,052.62630	4,101.281	22.62	0.7818	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			408.26550	402.368	22.58	0.2190	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,034.16550	4,082.768	22.58	0.7810	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,320.66810	1,289.088	17.41	0.5925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			896.56810	919.488	17.41	0.4075	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			407.49200	401.623	22.60	0.2186	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,043.39200	4,092.023	22.60	0.7814	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,513.46290	1,542.602	18.63	0.5145	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,087.06290	1,061.102	18.63	0.4855	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,090.73730	1,065.425	18.89	0.4723	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,676.23730	1,706.325	18.89	0.5277	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,087.57430	1,062.341	18.90	0.4712	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,683.07430	1,713.241	18.90	0.5288	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,093.91110	1,068.520	18.88	0.4733	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,669.41110	1,699.420	18.88	0.5267	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,675.85790	1,703.779	18.88	0.5072	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,222.15790	1,194.079	18.88	0.4928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,220.87250	1,193.299	19.08	0.4813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,822.87250	1,851.599	19.08	0.5187	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,217.69740	1,190.193	19.09	0.4803	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,829.69740	1,858.493	19.09	0.5197	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,224.05750	1,196.415	19.07	0.4823	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,816.05750	1,844.715	19.07	0.5177	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,831.67700	1,858.905	19.07	0.5009	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,350.77700	1,321.105	19.07	0.4991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,361.02860	1,335.229	19.38	0.4901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,983.52860	2,015.329	19.38	0.5099	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,357.84890	1,332.108	19.38	0.4892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,990.34890	2,022.208	19.38	0.5108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,364.22570	1,338.351	19.37	0.4910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,976.72570	2,008.451	19.37	0.5090	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,696,314</b>
<b>Total \$ / R</b>												<b>593,509,085.50</b>	<b>45,825</b>	<b>2,435,120</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			12.94570		12.99500			0.0000	414,262.40	32	466
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.17100		13.22170			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.38240		13.43410			0.0000	0.00	0	1
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.59150		13.64440			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>414,262.40</b>	<b>32</b>	<b>510</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			23.25310	6.833	39.78	0.0003	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			400,523.25310	405,436.833	39.78	0.9997	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			22.66320	6.632	39.78	0.0003	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			401,522.66320	406,436.632	39.78	0.9997	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			23.85770	7.039	39.78	0.0003	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			399,523.85770	404,437.039	39.78	0.9997	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			4,256.31990	3,690.342	23.48	0.0535	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			320,086.31990	324,590.342	23.48	0.9465	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			4,233.31770	3,666.739	23.50	0.0532	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			321,063.31770	325,566.739	23.50	0.9468	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			4,279.50540	3,714.141	23.45	0.0539	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			319,109.50540	323,614.141	23.45	0.9461	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			25,351.28880	24,339.623	20.08	0.2256	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			196,941.28880	201,099.623	20.08	0.7744	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Call			25,205.68440	24,200.030	20.10	0.2245	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Put			197,795.68440	201,960.030	20.10	0.7755	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Call			25,497.52060	24,480.120	20.07	0.2267	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Put			196,087.52060	200,240.120	20.07	0.7733	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.75	Call			79,856.42480	77,496.565	17.42	0.5016	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.75	Put			90,416.42480	93,346.565	17.42	0.4984	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.76	Call			79,480.66470	77,131.966	17.44	0.4998	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.76	Put			91,040.66470	93,981.966	17.44	0.5002	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.74	Call			80,234.05020	77,863.486	17.41	0.5034	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.74	Put			89,794.05020	92,713.486	17.41	0.4966	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>414,262.40</b>	<b>32</b>	<b>510</b>
£ / R	On	28/02/2017	Foreign Exchange Future			16.05050		16.22010			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.08420		16.25760			0.0000	981,136.20	61	52,942
£ / R	On	31/03/2017	Foreign Exchange Future			16.14340		16.31420			0.0000	0.00	0	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.18620		16.35860			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.22480		16.39960			0.0000	0.00	0	204
£ / R	On	28/04/2017	Foreign Exchange Future			16.23450		16.40990			0.0000	292,221.00	18	97
£ / R	On	19/06/2017	Foreign Exchange Future			16.40600		16.58140			0.0000	1,115,608.00	68	25,075
£ / R	On	18/09/2017	Foreign Exchange Future			16.71270		16.89150			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.02430		17.20610			0.0000	0.00	0	5,788
<b>Total £ / R Future</b>												<b>2,388,965.20</b>	<b>147</b>	<b>84,947</b>
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,670.78770	1,839.511	55.62	0.9999	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			0.88770	0.011	55.62	0.0001	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.03100	0.006	47.68	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,492.43100	7,665.806	47.68	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.03050	0.006	47.68	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,502.43050	7,675.806	47.68	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.03160	0.006	47.68	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			7,482.43160	7,655.806	47.68	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,745.34960	2,917.247	32.29	0.9954	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			2,94960	1.447	32.29	0.0046	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,744.62970	4,916.880	47.68	0.9975	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			2,22970	1.080	47.68	0.0025	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			832.44780	966.278	24.74	0.8683	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			90.04780	50.478	24.74	0.1317	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			2,248.05460	2,418.468	29.68	0.9913	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			5.65460	2.668	29.68	0.0087	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,912.68430	2,067.457	25.31	0.9392	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			46.88430	30.857	25.31	0.0608	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			927.33300	1,042.384	22.11	0.7310	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			255.93300	198.584	22.11	0.2690	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,582.34930	7,756.393	33.53	0.9980	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	25/04/2017	Foreign Exchange Option	23.98	Call			1.94930	1.193	33.53	0.0020	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			928.45090	1,039.560	21.51	0.6860	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			338.35090	274.060	21.51	0.3140	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			2.52670	1.662	24.09	0.0026	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,441.12670	7,615.662	24.09	0.9974	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			2.50170	1.645	24.09	0.0026	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,451.10170	7,625.645	24.09	0.9974	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			2.47690	1.628	24.09	0.0026	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,461.07690	7,635.628	24.09	0.9974	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			605.59430	545.732	20.65	0.3442	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,704.09430	1,823.032	20.65	0.6558	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			603.02560	543.380	20.67	0.3430	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,711.52560	1,830.680	20.67	0.6570	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			600.46370	541.039	20.68	0.3418	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,718.96370	1,838.339	20.68	0.6582	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			74.62770	64.423	24.18	0.0457	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,008.52770	8,180.123	24.18	0.9543	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			74.30660	64.140	24.18	0.0456	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,018.20660	8,189.840	24.18	0.9544	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			73.98680	63.857	24.18	0.0454	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,027.88680	8,199.557	24.18	0.9546	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,800</b>
<b>Total £ / R</b>												<b>2,388,965.20</b>	<b>147</b>	<b>86,747</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11540		0.11560			0.0000	0.00	0	60
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11796		0.11814			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12041		0.12060			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12294		0.12311			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,821</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.15690	0.080	39.13	0.0004	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,440.05690	3,459.880	39.13	0.9996	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00580	0.002	39.13	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,439.90580	4,459.802	39.13	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			2.80690	1.825	39.13	0.0065	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,442.70690	2,461.625	39.13	0.9935	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,191.97070	4,210.141	23.53	0.9885	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			1.50980	1.384	23.53	0.0031	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,187.20980	5,205.684	23.53	0.9969	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			23.41300	22.129	23.53	0.0377	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,209.11300	3,226.429	23.53	0.9623	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			6.27070	5.841	23.53	0.0115	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			50.35120	49.291	23.11	0.0590	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,990.05120	4,008.091	23.11	0.9410	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			21.29740	20.804	23.11	0.0277	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,960.99740	4,979.604	23.11	0.9723	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			113.02810	110.900	23.11	0.1173	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,052.72810	3,069.700	23.11	0.8827	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			987.32290	977.806	18.94	0.5899	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			676.32290	684.106	18.94	0.4101	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			616.35650	609.174	20.34	0.4150	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,305.35650	1,315.474	20.34	0.5850	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,547.62870	1,532.734	16.94	0.7903	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			236.62870	239.034	16.94	0.2097	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>3,821</b>
€ / R	On	28/02/2017	Foreign Exchange Future			13.70040		13.70720			0.0000	27,400.80	2	35
€ / R	On	13/03/2017	Foreign Exchange Future			13.73210		13.74200			0.0000	9,379,024.30	683	74,422
€ / R	On	15/03/2017	Foreign Exchange Future			13.73780		13.74780			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.78800		13.79510			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.82840		13.83680			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.03850		14.04700			0.0000	12,143,302.50	865	79,779
€ / R	On	18/09/2017	Foreign Exchange Future			14.33330		14.34290			0.0000	3,583,325.00	250	1,952
€ / R	On	18/12/2017	Foreign Exchange Future			14.63580		14.64400			0.0000	0.00	0	183
€ / R	On	19/03/2018	Foreign Exchange Future			14.93610		14.94910			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>25,133,052.60</b>	<b>1,800</b>	<b>156,425</b>
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			1,462.92610	1,469.617	54.23	0.9998	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			0.12610	0.017	54.23	0.0002	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,948.02180	4,957.921	41.29	0.9999	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			1,066.99320	1,072.749	19.33	0.9750	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			8.99320	4.849	19.33	0.0250	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,428.23840	3,438.052	34.94	0.9994	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.23840	0.152	34.94	0.0006	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,258.74390	2,268.239	26.38	0.9983	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.02180	0.021	41.29	0.0001	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.74390	0.339	26.38	0.0017	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			204.43380	183.182	15.05	0.5473	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			152.43380	141.082	15.05	0.4527	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			36.77730	22.655	16.49	0.1077	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			594.77730	590.555	16.49	0.8923	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.02120	0.020	41.29	0.0001	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,958.02120	4,967.920	41.29	0.9999	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.02060	0.020	41.29	0.0001	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,968.02060	4,977.920	41.29	0.9999	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,318.35180	1,326.122	20.79	0.9817	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			6.15180	3.922	20.79	0.0183	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,440.76500	1,444.289	18.81	0.9596	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			15.86500	12.289	18.81	0.0404	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	13/04/2017	Foreign Exchange Option	14.80	Put			1,034.48790	1,035.945	17.92	0.8526	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			71.28790	64.345	17.92	0.1474	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			478.59110	469.570	16.23	0.4954	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			541.59110	541.070	16.23	0.5046	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			4.61380	4.626	22.92	0.0081	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,147.67120	5,156.183	22.92	0.9918	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,157.61380	5,166.126	22.92	0.9919	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			4.72920	4.741	22.92	0.0083	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,137.72920	5,146.241	22.92	0.9917	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,287.60090	2,291.832	19.88	0.8996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			74.60090	70.332	19.88	0.1004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			4.67120	4.683	22.92	0.0082	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			46.00910	44.328	23.20	0.0461	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,173.10910	5,181.028	23.20	0.9539	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			45.68450	44.012	23.20	0.0458	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,182.78450	5,190.712	23.20	0.9542	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			46.33580	44.645	23.20	0.0464	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,163.43580	5,171.345	23.20	0.9536	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,819.65370	6,829.314	23.70	0.9537	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			209.93590	212.084	21.28	0.1574	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,625.93590	3,636.284	21.28	0.8426	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			209.54410	211.702	21.30	0.1570	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,635.54410	3,645.902	21.30	0.8430	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			210.33000	212.472	21.25	0.1577	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,616.33000	3,626.672	21.25	0.8423	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			53.65370	55.114	23.70	0.0463	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,039.97570	1,032.375	16.38	0.5440	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			960.87570	966.275	16.38	0.4560	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,048.20860	1,040.518	16.36	0.5471	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			949.10860	954.418	16.36	0.4529	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,044.08380	1,036.441	16.37	0.5456	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			954.98380	960.341	16.37	0.4544	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,680</b>
<b>Total € / R</b>												<b>25,133,052.60</b>	<b>1,800</b>	<b>158,105</b>
AUS / R	On	13/03/2017	Foreign Exchange Future			9.94070		9.96400			0.0000	99,407.00	10	26,895
AUS / R	On	19/06/2017	Foreign Exchange Future			10.09250		10.11630			0.0000	0.00	0	7,655
AUS / R	On	18/09/2017	Foreign Exchange Future			10.23810		10.26210			0.0000	0.00	0	225
AUS / R	On	18/12/2017	Foreign Exchange Future			10.38340		10.40780			0.0000	0.00	0	313
<b>Total AUS / R Future</b>												<b>99,407.00</b>	<b>10</b>	<b>35,088</b>
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.13610	0.042	27.15	0.0003	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,976.13610	1,999.342	27.15	0.9997	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.13330	0.041	27.21	0.0003	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,986.13330	2,009.341	27.21	0.9997	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.13380	0.042	27.39	0.0003	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,996.13380	2,019.342	27.39	0.9997	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			12.67350	9.570	16.43	0.0280	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,956.37350	1,977.070	16.43	0.9720	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			12.46820	9.396	16.45	0.0275	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,966.16820	1,986.896	16.45	0.9725	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			12.88230	9.748	16.42	0.0285	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,946.58230	1,967.248	16.42	0.9715	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,960.15320	1,980.755	16.43	0.9115	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			51.73510	48.367	16.44	0.0877	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,969.63510	1,990.267	16.44	0.9123	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			51.22290	47.885	16.46	0.0869	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,979.12290	1,999.785	16.46	0.9131	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			52.25320	48.854	16.43	0.0885	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			137.85160	133.726	15.38	0.1824	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,610.05160	1,630.326	15.38	0.8176	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			140.15340	135.968	15.35	0.1851	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,592.35340	1,612.568	15.35	0.8149	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			138.99590	134.840	15.37	0.1838	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,601.19590	1,621.440	15.37	0.8162	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>99,407.00</b>	<b>10</b>	<b>35,088</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.88290		9.92350			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.06390		10.10570			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.23790		10.27990			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.41270		10.45540			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>20</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.11690	0.206	41.24	0.0010	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,816.61690	2,857.306	41.24	0.9990	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.11610	0.208	41.39	0.0010	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,826.61610	2,867.308	41.39	0.9990	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.11760	0.204	41.10	0.0010	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,806.61760	2,847.304	41.10	0.9990	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			33.07500	27.218	17.80	0.0652	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,667.37500	1,703.318	17.80	0.9348	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			32.61350	26.811	17.82	0.0643	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,676.91350	1,712.910	17.82	0.9357	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			33.54260	27.633	17.79	0.0661	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,657.84260	1,693.733	17.79	0.9339	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			167.30640	154.224	16.24	0.2275	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,177.40640	1,206.324	16.24	0.7725	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			165.75020	152.771	16.26	0.2256	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,185.85020	1,214.871	16.26	0.7744	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	18/09/2017	Foreign Exchange Option	11.28	Call			168.87870	155.693	16.22	0.2294	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,168.97870	1,197.793	16.22	0.7706	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			498.34380	466.295	14.07	0.4868	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			582.94380	593.595	14.07	0.5132	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			494.42770	462.531	14.09	0.4839	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			589.02770	599.831	14.09	0.5161	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			502.28910	470.084	14.06	0.4897	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			576.88910	587.384	14.06	0.5103	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>20</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			12.87310		12.91520			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.17690		13.21850			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.47340		13.51620			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.77860		13.82140			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			0.27390	0.060	40.66	0.0002	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			4,145.07390	4,186.960	40.66	0.9998	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			0.26730	0.058	40.66	0.0002	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			4,155.06730	4,196.958	40.66	0.9998	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			0.28060	0.061	40.66	0.0002	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			4,135.08060	4,176.961	40.66	0.9998	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			43.60140	35.177	20.59	0.0572	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,705.10140	2,738.277	20.59	0.9428	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			43.54600	35.222	20.65	0.0571	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,715.04600	2,748.322	20.65	0.9429	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			43.65870	35.132	20.53	0.0573	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,695.15870	2,728.232	20.53	0.9427	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			223.61250	212.199	19.78	0.2038	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,097.41250	2,128.799	19.78	0.7962	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			222.30680	210.938	19.79	0.2027	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,106.10680	2,137.538	19.79	0.7973	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			224.92680	213.471	19.76	0.2049	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,088.72680	2,120.071	19.76	0.7951	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			771.08760	746.048	17.41	0.4850	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			979.68760	997.448	17.41	0.5150	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			767.46300	742.500	17.43	0.4833	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			986.06300	1,003.900	17.43	0.5167	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			774.73000	749.613	17.40	0.4868	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			973.33000	991.013	17.40	0.5132	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/03/2017	Foreign Exchange Future			1.88630		1.89360			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.90330		1.90970			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.91900		1.92480			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.93410		1.94000			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			0.11150	0.046	38.51	0.0001	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,964.11150	6,037.046	38.51	0.9999	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.09130	0.037	38.51	0.0001	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			6,064.09130	6,137.037	38.51	0.9999	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			0.13610	0.057	38.51	0.0002	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,864.13610	5,937.057	38.51	0.9998	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			63.26220	55.476	19.67	0.0640	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,566.26220	3,622.476	19.67	0.9360	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			72.05170	63.641	19.47	0.0726	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,375.05170	3,430.641	19.47	0.9274	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			67.50000	59.409	19.57	0.0682	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,470.50000	3,526.409	19.57	0.9318	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			307.21610	296.087	17.88	0.2160	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,559.21610	2,606.087	17.88	0.7840	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			293.43100	282.789	17.98	0.2075	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,645.43100	2,692.789	17.98	0.7925	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			321.71460	310.082	17.78	0.2248	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,473.71460	2,520.082	17.78	0.7752	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			992.97000	961.461	15.59	0.4900	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,192.97000	1,220.461	15.59	0.5100	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,077.14650	1,043.154	15.47	0.5189	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,077.14650	1,102.154	15.47	0.4811	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,033.39870	1,000.761	15.52	0.5043	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,133.39870	1,159.761	15.52	0.4957	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	02/05/2017	Foreign Exchange Future			1.89510		1.90180			0.0000	0.00	0	362
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			303.21030	272.060	16.62	0.3267	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			885.21030	921.060	16.62	0.6733	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			276.26760	247.160	16.77	0.3026	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			958.26760	996.160	16.77	0.6974	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			251.53600	224.395	16.92	0.2798	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,033.53600	1,073.395	16.92	0.7202	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
DKK / R	On	13/03/2017	Foreign Exchange Future			1.85140		1.85220			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.89410		1.89510			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			1.23200	0.042	28.20	0.0002	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			4,079.23200	4,086.042	28.20	0.9998	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			1.08960	0.018	27.34	0.0001	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			4,179.08960	4,186.018	27.34	0.9999	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			0.96520	0.007	26.48	0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,278.96520	4,286.007	26.48	1.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			96.10870	92.059	18.19	0.1051	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,745.10870	2,751.059	18.19	0.8949	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			90.48640	87.111	18.39	0.0995	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,839.48640	2,846.111	18.39	0.9005	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			85.26160	82.508	18.58	0.0943	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,934.26160	2,941.508	18.58	0.9057	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.66830		1.67450			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.69900		1.70540			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.72740		1.73400			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.75480		1.76140			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			0.71080	0.123	38.11	0.0004	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,755.71080	4,817.123	38.11	0.9996	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.58720	0.097	38.11	0.0003	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,855.58720	4,917.097	38.11	0.9997	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			0.71400	0.134	37.69	0.0004	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,655.71400	4,717.134	37.69	0.9996	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			125.45660	112.884	21.04	0.1214	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,671.45660	2,722.884	21.04	0.8786	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			118.45360	106.393	21.21	0.1149	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,764.45360	2,816.393	21.21	0.8851	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			111.91390	100.341	21.38	0.1087	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,857.91390	2,910.341	21.38	0.8913	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			322.20930	304.861	19.58	0.2245	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,482.20930	2,530.861	19.58	0.7755	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			307.69170	290.844	19.68	0.2155	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,567.69170	2,616.844	19.68	0.7845	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			336.22230	318.489	19.45	0.2334	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,396.22230	2,444.489	19.45	0.7666	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	18/12/2017		Foreign Exchange Option	1.77	Call		1,019.66200	988.795	16.86	0.5075	0.00	0	0
HK\$/R	On	18/12/2017		Foreign Exchange Option	1.77	Put		1,105.66200	1,140.795	16.86	0.4925	0.00	0	0
HK\$/R	On	18/12/2017		Foreign Exchange Option	1.78	Call		981.75770	951.722	16.97	0.4930	0.00	0	0
HK\$/R	On	18/12/2017		Foreign Exchange Option	1.78	Put		1,167.75770	1,203.722	16.97	0.5070	0.00	0	0
HK\$/R	On	18/12/2017		Foreign Exchange Option	1.76	Call		1,059.07270	1,027.359	16.75	0.5221	0.00	0	0
HK\$/R	On	18/12/2017		Foreign Exchange Option	1.76	Put		1,045.07270	1,079.359	16.75	0.4779	0.00	0	0
<b>Total HK\$/R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total HK\$/R</b>											<b>0.00</b>	<b>0</b>	<b>15,930</b>	
KES / R	On	13/03/2017		Foreign Exchange Future			0.12490	0.12530		0.0000	0.00	0	0	
KES / R	On	19/06/2017		Foreign Exchange Future			0.12480	0.12530		0.0000	0.00	0	0	
KES / R	On	18/09/2017		Foreign Exchange Future			0.12440	0.12490		0.0000	0.00	0	1,382	
KES / R	On	18/12/2017		Foreign Exchange Future			0.12430	0.12410		0.0000	0.00	0	0	
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,382</b>	
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,382</b>	
NZ\$ / R	On	13/03/2017		Foreign Exchange Future			9.32900	9.34960		0.0000	0.00	0	0	
NZ\$ / R	On	19/06/2017		Foreign Exchange Future			9.46490	9.48610		0.0000	0.00	0	0	
NZ\$ / R	On	18/09/2017		Foreign Exchange Future			9.59510	9.61570		0.0000	0.00	0	0	
NZ\$ / R	On	18/12/2017		Foreign Exchange Future			9.72450	9.74520		0.0000	0.00	0	0	
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
NZ\$ / R	On	13/03/2017		Foreign Exchange Option	11.09	Call		0.21410	0.073	26.90	0.0006	0.00	0	0
NZ\$ / R	On	13/03/2017		Foreign Exchange Option	11.09	Put		1,740.61410	1,761.073	26.90	0.9994	0.00	0	0
NZ\$ / R	On	13/03/2017		Foreign Exchange Option	11.10	Call		0.20940	0.071	26.97	0.0005	0.00	0	0
NZ\$ / R	On	13/03/2017		Foreign Exchange Option	11.10	Put		1,750.60940	1,771.071	26.97	0.9995	0.00	0	0
NZ\$ / R	On	13/03/2017		Foreign Exchange Option	11.11	Call		0.20490	0.069	27.04	0.0005	0.00	0	0
NZ\$ / R	On	13/03/2017		Foreign Exchange Option	11.11	Put		1,760.60490	1,781.069	27.04	0.9995	0.00	0	0
NZ\$ / R	On	19/06/2017		Foreign Exchange Option	10.95	Call		25.21710	19.638	16.13	0.0563	0.00	0	0
NZ\$ / R	On	19/06/2017		Foreign Exchange Option	10.95	Put		1,489.11710	1,504.738	16.13	0.9437	0.00	0	0
NZ\$ / R	On	19/06/2017		Foreign Exchange Option	10.96	Call		24.78310	19.256	16.15	0.0554	0.00	0	0
NZ\$ / R	On	19/06/2017		Foreign Exchange Option	10.96	Put		1,498.68310	1,514.356	16.15	0.9446	0.00	0	0
NZ\$ / R	On	19/06/2017		Foreign Exchange Option	10.94	Call		25.65880	20.027	16.12	0.0573	0.00	0	0
NZ\$ / R	On	19/06/2017		Foreign Exchange Option	10.94	Put		1,479.55880	1,495.127	16.12	0.9427	0.00	0	0
NZ\$ / R	On	18/09/2017		Foreign Exchange Option	10.58	Put		1,097.52510	1,108.166	15.22	0.7893	0.00	0	0
NZ\$ / R	On	18/09/2017		Foreign Exchange Option	10.59	Call		131.74800	121.863	15.24	0.2086	0.00	0	0
NZ\$ / R	On	18/09/2017		Foreign Exchange Option	10.59	Put		1,106.04800	1,116.763	15.24	0.7914	0.00	0	0
NZ\$ / R	On	18/09/2017		Foreign Exchange Option	10.57	Call		134.72180	124.685	15.20	0.2128	0.00	0	0
NZ\$ / R	On	18/09/2017		Foreign Exchange Option	10.57	Put		1,089.02180	1,099.585	15.20	0.7872	0.00	0	0
NZ\$ / R	On	18/09/2017		Foreign Exchange Option	10.58	Call		133.22510	123.266	15.22	0.2107	0.00	0	0
NZ\$ / R	On	18/12/2017		Foreign Exchange Option	9.80	Put		754.27500	770.138	20.97	0.4789	0.00	0	0
NZ\$ / R	On	18/12/2017		Foreign Exchange Option	9.81	Call		693.81780	689.007	20.93	0.5189	0.00	0	0
NZ\$ / R	On	18/12/2017		Foreign Exchange Option	9.81	Put		758.61780	774.507	20.93	0.4811	0.00	0	0
NZ\$ / R	On	18/12/2017		Foreign Exchange Option	9.82	Call		688.18150	683.401	20.90	0.5166	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			762.98150	778.901	20.90	0.4834	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			699.47500	694.638	20.97	0.5211	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/03/2017	Foreign Exchange Future			1.24750		1.25500			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.26160		1.26910			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27580		1.28330			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29040		1.29450			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,750.00000	1,825.000		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			1,850.00000	1,925.000		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			1,650.00000	1,725.000		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			1,109.00000	1,184.000		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			1,209.00000	1,284.000		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			1,309.00000	1,384.000		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			867.00000	942.000		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			967.00000	1,042.000		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			767.00000	842.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			255.00000	296.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			55.00000	96.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			155.00000	196.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.24240		1.25110			0.0000	0.00	0	1,350
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24560		1.25410			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24890		1.25740			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.25260		1.26100			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO £ / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>5,398</b>
<b>Total QUANTO £ / \$</b>											<b>0.00</b>	<b>0</b>	<b>5,398</b>
QUANTO €On	13/03/2017	Foreign Exchange Future			1.06070		1.05750			0.0000	0.00	0	1,423
QUANTO €On	19/06/2017	Foreign Exchange Future			1.06590		1.06240			0.0000	0.00	0	12,701
QUANTO €On	18/09/2017	Foreign Exchange Future			1.07110		1.06760			0.0000	0.00	0	0
QUANTO €On	18/12/2017	Foreign Exchange Future			1.07680		1.07330			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>14,124</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>14,124</b>
RAIN	On	13/03/2017	Foreign Exchange Future		21,698.33000		21,762.28000			0.0000	0.00	0	0
RAIN	On	19/06/2017	Foreign Exchange Future		22,084.04000		22,144.81000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/03/2017	Foreign Exchange Future		9.22390		9.24850			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future		9.38930		9.41500			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		0.20730	0.092	27.86	0.0007	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		1,751.70730	1,776.192	27.86	0.9993	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		0.20250	0.089	27.93	0.0007	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		1,761.70250	1,786.189	27.93	0.9993	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		0.21220	0.094	27.78	0.0007	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		1,741.71220	1,766.194	27.78	0.9993	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		51.86870	46.349	16.49	0.1152	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		1,156.86870	1,177.049	16.49	0.8848	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		50.99410	45.489	16.50	0.1133	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		1,165.99410	1,186.189	16.50	0.8867	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		52.75810	47.226	16.47	0.1170	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		1,147.75810	1,167.926	16.47	0.8830	0.00	0	0
<b>Total SGD / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/03/2017	Foreign Exchange Future		3.58770		3.60620			0.0000	1,793,850.00	500	21,300
TRY / R	On	19/06/2017	Foreign Exchange Future		3.55740		3.57540			0.0000	0.00	0	0
<b>Total TRY / R Future</b>											<b>1,793,850.00</b>	<b>500</b>	<b>21,300</b>
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call		0.00610	0.036	46.25	0.0004	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put		1,263.80610	1,282.336	46.25	0.9996	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call		0.00550	0.033	46.25	0.0004	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,273.80550	1,292.333	46.25	0.9996	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.00680	0.040	46.25	0.0005	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,253.80680	1,272.339	46.25	0.9995	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			9.19900	6.122	18.59	0.0426	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			703.79900	718.722	18.59	0.9574	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			9.07140	6.167	18.80	0.0424	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			713.67140	728.767	18.80	0.9576	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			9.33140	6.078	18.37	0.0427	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			693.93140	708.678	18.37	0.9573	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>1,793,850.00</b>	<b>500</b>	<b>21,300</b>
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.35280		1.35740			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32810		1.32330			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.30850		1.29680			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.28900		1.26990			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>623,338,622.70</b>	<b>48,314</b>	<b>1,079,479</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>1,699,794</b>
<b>Grand Total:</b>												<b>623,338,622.70</b>	<b>48,314</b>	<b>2,779,273</b>