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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/02/2017 Foreign Exchange Future			13.04550		12.92080			0.0000	84,195,657.00	6,454	0
\$ / R On 01/03/2017 Foreign Exchange Future			13.04770		12.92080			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.07050		12.94570			0.0000	758,624,890.50	58,041	429,918
\$ / R On 16/03/2017 Foreign Exchange Future			13.07730		12.95020			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.07950		12.95250			0.0000	10,306,646.00	788	3,634
\$ / R On 29/03/2017 Foreign Exchange Future			13.10680		12.98180			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.11130		12.98640			0.0000	143,804,738.40	10,968	3,860
\$ / R On 11/04/2017 Foreign Exchange Future			13.13670		13.01160			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.13900		13.01390			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.14130		13.01630			0.0000	0.00	0	697
\$ / R On 18/04/2017 Foreign Exchange Future			13.15290		13.02780			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.15990		13.03480			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.16920		13.04400			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.17610		13.05090			0.0000	1,541,603.70	117	2,083
\$ / R On 04/05/2017 Foreign Exchange Future			13.19000		13.06480			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.20620		13.08090			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.24090		13.11530			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.29690		13.17100			0.0000	80,060,634.90	6,021	251,658
\$ / R On 28/06/2017 Foreign Exchange Future			13.31800		13.19200			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.32270		13.19660			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.35080		13.22460			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	21/07/2017	Foreign Exchange Future			13.37190		13.24550			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.38130		13.25480			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.38600		13.25950			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.39530		13.26880			0.0000	30,460,912.20	2,274	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.42110		13.29440			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.46330		13.33630			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.50990		13.38240			0.0000	5,133,762.00	380	18,875
\$ / R	On	27/09/2017	Foreign Exchange Future			13.53070		13.40310			0.0000	0.00	0	465
\$ / R	On	23/10/2017	Foreign Exchange Future			13.59110		13.46290			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.60040		13.47210			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.63980		13.51120			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.67460		13.54570			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.72080		13.59150			0.0000	0.00	0	16,048
\$ / R	On	22/12/2017	Foreign Exchange Future			13.73010		13.60070			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.85230		13.72200			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.85700		13.72660			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.93070		13.80000			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.01600		13.88520			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.05280		13.92210			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.06200		13.93130			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.14040		14.00960			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.26940		14.13850			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.35000		14.21910			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.48130		14.35030			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.55270		14.42170			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.69320		14.56220			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.77110		14.63990			0.0000	0.00	0	0
Total \$ / R Future												1,114,128,844.70	85,043	732,176
\$ / R	On	28/02/2017	Foreign Exchange Option	13.43	Put			509.87290	384.500	22.20	1.0000	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	13.43	Call			0.67290	0.000	22.20	0.0000	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			1,309.21350	1,184.500	22.20	1.0000	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			0.01350	0.000	22.20	0.0000	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			1,179.23590	1,052.370	46.84	0.9992	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			0.03590	0.070	46.84	0.0008	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			0.46400	0.429	29.40	0.0021	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			2,404.76400	2,279.929	29.40	0.9979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			0.45750	0.422	29.46	0.0020	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			2,414.75750	2,289.922	29.46	0.9980	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			0.47060	0.436	29.33	0.0021	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			2,394.77060	2,269.936	29.33	0.9979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			0.11330	0.157	40.15	0.0006	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,804.41330	3,679.657	40.15	0.9994	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			4,054.36830	3,929.630	41.76	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.06830	0.130	41.76	0.0005	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,434.30000	6,309.500	41.76	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.00000	0.000	41.76	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.29430	0.263	31.72	0.0012	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,754.59430	2,629.763	31.72	0.9988	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,474.30000	8,349.500	41.76	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	0.000	41.76	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			0.55290	0.524	28.63	0.0025	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			2,284.85290	2,160.024	28.63	0.9975	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,484.30070	5,359.502	41.76	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.00070	0.002	41.76	0.0000	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			0.28080	0.255	32.04	0.0012	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,794.58080	2,669.755	32.04	0.9988	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			753.17450	874.003	18.11	0.9790	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			7.47450	3.503	18.11	0.0210	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			139.40170	192.544	15.77	0.5779	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			193.70170	122.044	15.77	0.4221	5,491.97	45	95,747
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			6,054.30010	5,929.500	41.76	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.00010	0.000	41.76	0.0000	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,364.32680	4,239.553	41.76	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.02680	0.053	41.76	0.0002	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			13.28500	16.159	18.74	0.0785	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			817.58500	695.659	18.74	0.9215	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,494.30070	5,369.502	41.76	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.00070	0.002	41.76	0.0000	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			2.55860	2.930	23.31	0.0146	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,456.85860	1,332.430	23.31	0.9854	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			3,274.47140	3,149.692	35.90	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.17140	0.192	35.90	0.0008	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			5.20420	6.113	21.22	0.0305	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			1,159.50420	1,035.613	21.22	0.9695	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			3.20850	3.728	22.63	0.0186	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,357.50850	1,233.228	22.63	0.9814	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,534.68810	2,409.850	30.23	0.9983	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			0.38810	0.350	30.23	0.0017	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			1.51400	1.632	24.91	0.0081	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,705.81400	1,581.132	24.91	0.9919	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			28.73110	38.420	17.56	0.1688	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			583.03110	467.920	17.56	0.8312	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			474.56380	583.628	16.37	0.9278	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			28.86380	13.128	16.37	0.0722	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,854.56210	2,729.745	32.53	0.9989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.26210	0.244	32.53	0.0011	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			769.61950	648.260	18.39	0.9096	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			15.31950	18.760	18.39	0.0904	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			2,055.09760	1,930.294	27.15	0.9961	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			0.79760	0.794	27.15	0.0039	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,294.30000	8,169.500	41.76	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00000	0.000	41.76	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,496.64330	1,372.158	23.56	0.9867	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			2.34330	2.658	23.56	0.0133	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			65.27190	89.452	16.53	0.3367	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			369.57190	268.952	16.53	0.6633	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,556.35980	1,431.802	23.95	0.9885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			2.05980	2.302	23.95	0.0115	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			3,054.51160	2,929.715	34.13	0.9991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.21160	0.215	34.13	0.0009	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			2,154.97670	2,030.159	27.80	0.9968	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			0.67670	0.659	27.80	0.0032	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,554.43560	3,429.670	38.14	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			0.13560	0.170	38.14	0.0007	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			721.99930	601.993	18.18	0.8938	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			17.69930	22.493	18.18	0.1062	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			2,015.15380	1,890.357	26.90	0.9958	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			0.85380	0.857	26.90	0.0042	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			6.72540	7.961	20.51	0.0396	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			1,061.02540	937.461	20.51	0.9604	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,965.23120	1,840.445	26.58	0.9953	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			0.93120	0.945	26.58	0.0047	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,554.67800	2,429.840	30.36	0.9984	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			0.37800	0.340	30.36	0.0016	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			103.90630	142.464	15.91	0.4761	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			258.20630	171.964	15.91	0.5239	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,935.28200	1,810.504	26.39	0.9950	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			0.98200	1.004	26.39	0.0050	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			76.42980	104.891	16.33	0.3803	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			330.72980	234.391	16.33	0.6197	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			127.83290	175.659	15.73	0.5475	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			212.13290	135.159	15.73	0.4525	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			963.07200	839.983	19.80	0.9482	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			8.77200	10.483	19.80	0.0518	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			124.15650	170.235	15.72	0.5373	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			218.45650	139.735	15.72	0.4627	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			63.22450	86.609	16.57	0.3283	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			377.52450	276.109	16.57	0.6717	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			89.25020	122.505	16.12	0.4270	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			293.55020	202.005	16.12	0.5730	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			279.29240	366.043	16.07	0.7978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			83.59240	45.543	16.07	0.2022	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,675.90750	1,551.245	24.72	0.9913	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			1.60750	1.746	24.72	0.0087	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,566.31660	1,441.748	24.01	0.9888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			2.01660	2.248	24.01	0.0112	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			982.61200	859.413	19.94	0.9510	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			8.31200	9.913	19.94	0.0490	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			1,268.26830	1,144.132	22.00	0.9769	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			3.96830	4.632	22.00	0.0231	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put			409.90590	305.505	16.74	0.7038	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call			55.60590	76.005	16.74	0.2962	0.00	0	44,200
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call			120.56830	164.913	15.71	0.5270	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put			224.86830	144.413	15.71	0.4730	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			1,051.20350	927.679	20.44	0.9593	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			6.90350	8.179	20.44	0.0407	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call			175.93200	241.937	15.87	0.6561	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put			150.23200	91.437	15.87	0.3439	0.00	0	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Call			351.99770	449.094	16.19	0.8611	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Put			56.29770	28.594	16.19	0.1389	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			143.44250	198.373	15.78	0.5880	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			187.74250	117.873	15.78	0.4120	0.00	0	2,000
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			982.98050	859.816	20.06	0.9286	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			13.18050	17.116	20.06	0.0714	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			246.72680	168.972	16.30	0.4674	0.00	0	25,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			149.22680	198.472	16.30	0.5326	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call			302.41640	384.270	15.42	0.7833	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put			99.91640	54.770	15.42	0.2167	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put			820.93990	701.426	19.23	0.8818	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call			23.43990	30.926	19.23	0.1182	0.00	0	15,000
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,459.65730	2,334.907	23.01	0.9937	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			1.45730	1.707	23.01	0.0063	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			608.73990	510.012	17.98	0.7116	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			90.53990	116.812	17.98	0.2884	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,643.94280	1,522.761	21.39	0.9569	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			10.34280	14.062	21.39	0.0431	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			996.31240	888.858	19.11	0.8115	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			67.91240	85.558	19.11	0.1885	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			4,007.81120	3,882.882	28.55	0.9952	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			1.71120	1.882	28.55	0.0048	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			69.28310	87.025	19.11	0.1893	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			1,005.38310	898.025	19.11	0.8107	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			856.96120	754.502	18.61	0.7624	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			90.86120	113.502	18.61	0.2376	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			756.10850	657.197	18.21	0.7227	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			110.00850	136.197	18.21	0.2773	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			996.92620	890.297	19.08	0.8044	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			73.22620	91.597	19.08	0.1956	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,405.61690	1,291.671	20.11	0.8816	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			43.41690	54.571	20.11	0.1184	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,330.61710	1,218.239	19.86	0.8600	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			55.41710	68.139	19.86	0.1400	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			2,037.38070	1,917.270	21.25	0.9418	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	15.06	Call			21.38070	26.470	21.25	0.0582	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			123.81690	149.903	18.33	0.2690	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			879.81690	780.703	18.33	0.7310	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			184.70390	221.389	17.43	0.3710	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			640.70390	552.189	17.43	0.6290	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,654.90660	2,531.778	22.45	0.9743	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			8.90660	10.978	22.45	0.0257	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,628.42980	3,503.768	24.24	0.9926	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			2.42980	2.968	24.24	0.0074	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			82.65700	100.486	19.14	0.1912	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,138.65700	1,031.286	19.14	0.8088	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			23.28350	28.830	21.13	0.0629	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,979.28350	1,859.630	21.13	0.9371	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,255.36780	1,146.004	19.46	0.8275	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			76.26780	92.104	19.46	0.1725	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			766.05930	673.731	17.83	0.6621	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			180.85930	213.731	17.83	0.3379	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			675.83960	589.445	17.48	0.6040	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			236.73960	275.645	17.48	0.3960	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			679.79770	595.887	17.46	0.5733	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			295.09770	336.787	17.46	0.4267	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,878.87260	2,760.594	22.90	0.9474	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			24.17260	31.494	22.90	0.0526	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,540.17280	6,414.871	25.55	0.9968	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			1.17280	1.771	25.55	0.0032	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			113.83750	129.132	20.34	0.1703	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,832.83750	1,722.232	20.34	0.8297	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			567.80380	635.747	16.34	0.6162	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,416.99720	2,300.023	21.51	0.8933	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,426.46120	2,309.412	21.53	0.8940	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			68.53810	77.539	21.49	0.1075	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,407.53810	2,290.639	21.49	0.8925	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,932.81590	1,820.833	20.54	0.8431	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			103.81590	117.733	20.54	0.1569	0.00	0	3,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			67.99720	76.923	21.51	0.1067	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			302.22540	252.687	16.00	0.3171	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			624.53970	548.652	17.06	0.5108	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			405.53970	455.552	17.06	0.4892	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,070.68460	1,957.022	20.82	0.8597	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			91.68460	103.922	20.82	0.1403	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			67.46120	76.312	21.53	0.1060	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			368.95460	414.960	17.31	0.4558	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			832.34370	746.127	17.74	0.5983	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			313.34370	353.027	17.74	0.4017	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			725.37780	805.583	15.84	0.7124	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			264.37780	218.683	15.84	0.2876	0.00	0	17,600

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	12.80	Call			673.22540	749.586	16.00	0.6829	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,174.78810	1,076.275	18.73	0.7043	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,282.69000	1,181.192	19.02	0.7305	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			193.69000	218.092	19.02	0.2695	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,303.82440	2,187.807	21.29	0.8834	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			74.82440	84.707	21.29	0.1166	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			697.95460	618.060	17.31	0.5442	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,069.66560	974.460	18.44	0.6758	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,070.51080	2,950.006	22.91	0.9332	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			41.51080	46.906	22.91	0.0668	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,876.52380	2,756.350	22.43	0.9243	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			47.52380	53.250	22.43	0.0757	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			215.78810	243.175	18.73	0.2957	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,341.83660	1,238.855	19.18	0.7437	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,731.76270	2,612.482	22.12	0.9160	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			52.76270	59.382	22.12	0.0840	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			268.65090	302.949	18.15	0.3551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			967.65090	876.049	18.15	0.6449	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			240.66560	271.360	18.44	0.3242	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			52.39210	58.928	22.14	0.0834	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,487.76820	1,381.963	19.56	0.7731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			158.76820	178.863	19.56	0.2269	0.00	0	40,700
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			277.94300	313.411	18.06	0.3651	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			936.94300	846.511	18.06	0.6349	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			182.83660	205.755	19.18	0.2563	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,215.97790	1,116.279	18.84	0.7146	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,973.38910	2,853.044	22.67	0.9289	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			44.38910	49.944	22.67	0.0711	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			219.42620	247.302	18.68	0.3000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,158.42620	1,060.401	18.68	0.7000	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,741.39210	2,622.028	22.14	0.9166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			39.89780	45.201	23.05	0.0644	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			8.43710	11.627	25.55	0.0179	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,887.43710	4,764.727	25.55	0.9821	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,483.21910	5,359.106	25.55	0.9901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			4.21910	6.006	25.55	0.0099	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			206.97790	233.179	18.84	0.2854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,257.56090	1,156.722	18.95	0.7246	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,588.68390	3,467.483	24.18	0.9511	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			29.68390	34.383	24.18	0.0489	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,986.52970	4,863.532	25.55	0.9837	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			7.52970	10.432	25.55	0.0163	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,128.89780	3,008.302	23.05	0.9356	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			396.80380	338.847	16.34	0.3838	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			69.08390	78.162	21.47	0.1083	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,398.08390	2,281.262	21.47	0.8917	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		55.51140	62.682	21.99	0.0883	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,664.51140	2,545.782	21.99	0.9117	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		198.56090	223.622	18.95	0.2754	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		705.15120	626.787	17.31	0.5347	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		397.15120	444.787	17.31	0.4653	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		3,096.65680	2,976.767	22.87	0.9261	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		48.65680	54.767	22.87	0.0739	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		846.49920	761.754	17.75	0.5874	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		343.09920	384.454	17.75	0.4126	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,774.38790	4,652.622	25.29	0.9690	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		18.98790	23.422	25.29	0.0310	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		311.20000	347.277	18.19	0.3657	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		1,036.60000	946.477	18.19	0.6343	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,532.02980	1,429.809	19.41	0.7389	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		217.52980	241.708	19.41	0.2611	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		591.86560	655.689	16.66	0.5722	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		537.06560	474.389	16.66	0.4278	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,314.65770	1,217.810	18.83	0.6901	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		269.45770	299.110	18.83	0.3099	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		3,338.41860	3,216.923	22.93	0.9142	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		67.91860	72.923	22.93	0.0858	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		723.11000	648.419	17.22	0.5088	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		482.61000	534.419	17.22	0.4912	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		873.52960	792.657	17.62	0.5607	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		422.32960	467.957	17.62	0.4393	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put		899.26160	818.886	17.66	0.5578	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call		443.66160	489.986	17.66	0.4422	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		738.76090	667.645	17.10	0.4849	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		575.06090	630.945	17.10	0.5151	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,593.34630	3,472.571	23.12	0.9013	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		89.64630	95.871	23.12	0.0987	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		539.79110	589.651	17.50	0.4698	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		917.39110	839.751	17.50	0.5302	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		389.78780	425.669	18.50	0.3616	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,327.38780	1,235.769	18.50	0.6384	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		543.00840	593.138	17.48	0.4719	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		4,079.24100	3,958.204	23.99	0.9065	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put		747.88590	677.657	17.04	0.4724	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call		630.28590	687.557	17.04	0.5276	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		91.36500	97.801	24.01	0.0932	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		4,088.96500	3,967.901	24.01	0.9068	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		103.01970	110.623	23.18	0.1063	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		358.33450	391.261	18.78	0.3367	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,445.93450	1,351.361	18.78	0.6633	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		91.09220	97.501	24.03	0.0929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		4,098.69220	3,977.601	24.03	0.9071	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	17.37	Call		91.64100	98.104	23.99	0.0935	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		467.89030	414.011	16.20	0.3521	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,677.53030	4,558.450	24.38	0.9321	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		59.93030	68.350	24.38	0.0679	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,769.34770	2,656.218	21.14	0.8406	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		151.74770	166.118	21.14	0.1594	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,720.61970	3,600.723	23.18	0.8937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		102.00310	109.506	23.24	0.1051	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		412.54050	450.524	18.32	0.3791	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,250.14050	1,160.624	18.32	0.6209	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,625.05460	1,526.578	19.20	0.6967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		317.45460	346.478	19.20	0.3033	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		850.29030	923.911	16.20	0.6479	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.38	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		3,145.28420	3,027.895	21.86	0.8666	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		127.68420	137.795	21.86	0.1334	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		669.09710	729.713	16.87	0.5509	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		686.69710	619.813	16.87	0.4491	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,749.60310	3,629.606	23.24	0.8949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		910.60840	833.238	17.48	0.5281	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		985.32710	1,070.295	15.86	0.7088	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		352.92710	310.395	15.86	0.2912	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,527.87280	3,408.710	22.74	0.8857	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		110.27280	118.610	22.74	0.1143	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,617.60000	986,490.100	24.38	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		752.27650	682.496	17.03	0.4672	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		655.37650	713.196	17.03	0.5328	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,835.07590	3,713.749	23.30	0.8931	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		108.17590	114.449	23.30	0.1069	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,712.99670	1,615.204	19.17	0.6839	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		365.89670	396.304	19.17	0.3161	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,105.36740	3,983.462	23.59	0.8858	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		127.46740	133.862	23.59	0.1142	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		764.53920	695.943	16.98	0.4512	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		736.63920	796.343	16.98	0.5488	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,079.85110	999.838	17.69	0.5364	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		611.05110	659.638	17.69	0.4636	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		774.88670	707.581	16.91	0.4360	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		820.58670	882.181	16.91	0.5640	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,336.54990	4,220.758	23.74	0.8780	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		142.24990	155.358	23.74	0.1220	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		187.72570	197.020	22.70	0.1490	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,906.22570	3,786.220	22.70	0.8510	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,945.85110	1,847.500	19.35	0.6820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		417.35110	448.300	19.35	0.3180	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,608.13110	1,705.351	15.30	0.8211	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	12.21	Put			226.63110	194.551	15.30	0.1789	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			188.21940	197.553	22.68	0.1494	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,896.71940	3,776.753	22.68	0.8506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,406.69540	1,500.429	15.69	0.7683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			315.19540	279.629	15.69	0.2317	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,043.56920	1,116.549	16.27	0.6480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			572.06920	515.749	16.27	0.3520	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			188.71270	198.088	22.67	0.1499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,887.21270	3,767.288	22.67	0.8501	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,907.27240	2,795.962	20.81	0.7912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			258.77240	276.762	20.81	0.2088	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,848.98870	1,751.816	19.18	0.6674	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			440.48870	472.616	19.18	0.3326	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,104.38370	1,180.868	16.08	0.6724	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			512.88370	460.068	16.08	0.3276	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			642.65380	689.693	17.84	0.4551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,201.15380	1,118.893	17.84	0.5449	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,773.35860	3,653.914	22.44	0.8449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			194.85860	204.714	22.44	0.1551	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			990.69750	1,060.520	16.44	0.6259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			629.19750	569.720	16.44	0.3741	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			633.78290	680.186	17.89	0.4502	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,222.28290	1,139.386	17.89	0.5498	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,801.78690	3,682.220	22.50	0.8462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			193.28690	203.020	22.50	0.1538	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,760.39800	1,862.163	14.90	0.8579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			168.89800	141.363	14.90	0.1421	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,609.31170	4,490.913	23.63	0.8834	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			140.81170	151.713	23.63	0.1166	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			660.81030	709.138	17.75	0.4652	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,159.31030	1,078.338	17.75	0.5348	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,735.49100	3,616.214	22.36	0.8431	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			196.99100	207.014	22.36	0.1569	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,443.54430	3,325.701	21.78	0.8279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			215.04430	226.501	21.78	0.1721	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			936.05890	1,002.511	16.63	0.6020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			694.55890	631.711	16.63	0.3980	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			548.18120	587.874	18.38	0.4001	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,456.68120	1,367.074	18.38	0.5999	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,839.73030	3,720.002	22.57	0.8480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			191.23030	200.802	22.57	0.1520	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			922.87860	988.507	16.67	0.5960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			711.37860	647.707	16.67	0.4040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			540.91860	580.069	18.43	0.3957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,479.41860	1,389.269	18.43	0.6043	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,191.77640	3,075.388	21.27	0.8128	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	16.55	Call		233.27640	246.188	21.27	0.1872	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		285.46600	305.682	20.50	0.2282	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,693.96600	2,584.882	20.50	0.7718	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		689.12060	739.438	17.62	0.4806	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,097.62060	1,018.638	17.62	0.5194	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		782.10470	714.861	16.85	0.4258	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		882.80470	944.961	16.85	0.5742	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,567.45570	4,452.133	23.71	0.8778	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		148.15570	162.233	23.71	0.1222	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,236.50810	1,155.691	17.76	0.5222	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		758.50810	807.991	17.76	0.4778	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,222.70470	1,142.318	17.73	0.5181	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		769.30470	819.318	17.73	0.4819	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,349.92280	1,433.100	16.21	0.6911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		549.92280	502.401	16.21	0.3089	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,187.86200	2,089.430	19.49	0.6631	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		527.86200	560.130	19.49	0.3369	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		287.91490	297.532	22.33	0.1883	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,988.54900	3,867.518	22.31	0.8112	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,997.91490	3,876.832	22.33	0.8117	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		289.18210	298.906	22.29	0.1892	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,979.18210	3,858.206	22.29	0.8108	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		695.90110	636.155	16.49	0.3600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,195.90110	1,266.855	16.49	0.6400	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		288.54900	298.218	22.31	0.1888	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,461.30100	2,361.428	19.90	0.6761	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		536.50100	567.428	19.90	0.3239	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,818.90330	1,728.913	18.89	0.5921	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		704.10330	744.913	18.89	0.4079	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,386.66860	1,308.349	18.17	0.5093	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		908.76860	961.149	18.17	0.4907	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,319.59740	1,243.415	18.05	0.4942	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		950.89740	1,005.415	18.05	0.5058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		400.88100	413.636	22.30	0.2243	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,101.28100	3,983.236	22.30	0.7757	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		402.36780	415.246	22.27	0.2252	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,082.76780	3,964.846	22.27	0.7748	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,289.08810	1,357.695	17.26	0.6108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		919.48810	857.295	17.26	0.3892	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		401.62300	414.437	22.28	0.2248	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,092.02300	3,974.037	22.28	0.7752	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,542.60170	1,467.216	18.52	0.4988	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		1,061.10170	1,116.616	18.52	0.5012	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		1,065.42520	1,119.469	18.78	0.4871	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,706.32520	1,629.469	18.78	0.5129	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		1,062.34100	1,116.236	18.79	0.4860	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	14.87	Put			1,713.24100	1,636.236	18.79	0.5140	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,068.52000	1,122.712	18.77	0.4882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,699.42000	1,622.712	18.77	0.5118	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,703.77930	1,630.514	18.79	0.4930	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,194.07930	1,251.814	18.79	0.5070	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,193.29870	1,249.669	18.99	0.4949	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,851.59870	1,776.969	18.99	0.5051	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,190.19260	1,246.434	19.00	0.4939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,858.49260	1,783.734	19.00	0.5061	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,196.41460	1,252.922	18.98	0.4959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,844.71460	1,770.222	18.98	0.5041	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,858.90450	1,787.177	19.00	0.4879	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,321.10450	1,380.377	19.00	0.5121	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,335.22940	1,392.608	19.30	0.5024	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,015.32940	1,941.508	19.30	0.4976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,332.10780	1,389.370	19.30	0.5015	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,022.20780	1,948.270	19.30	0.4985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,338.35150	1,395.856	19.29	0.5033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,008.45150	1,934.756	19.29	0.4967	0.00	0	0
Total \$ / R Option												5,491.97	45	1,666,269
Total \$ / R												1,114,134,336.67	85,088	2,398,445
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.07050		12.94570			0.0000	0.00	0	466
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.29690		13.17100			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.50990		13.38240			0.0000	0.00	0	1
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.72080		13.59150			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	510
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			6.83260	13.042	41.76	0.0005	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			405,436.83260	392,963.041	41.76	0.9995	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			6.63230	12.677	41.76	0.0005	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			406,436.63230	393,962.677	41.76	0.9995	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			7.03870	13.416	41.76	0.0005	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			404,437.03870	391,963.416	41.76	0.9995	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			3,690.34160	4,203.603	23.34	0.0599	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			324,590.34160	312,513.604	23.34	0.9401	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			3,666.73860	4,178.592	23.36	0.0595	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			325,566.73860	313,488.592	23.36	0.9405	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			3,714.14110	4,228.821	23.32	0.0602	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			323,614.14110	311,538.821	23.32	0.9398	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			24,339.62340	26,690.176	19.93	0.2423	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			201,099.62340	190,700.176	19.93	0.7577	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			24,200.03030	26,537.091	19.94	0.2411	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			201,960.03030	191,547.091	19.94	0.7589	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			24,480.12020	26,844.556	19.91	0.2435	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	15.14	Put		200,240.12020	189,854.556	19.91	0.7565		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call		77,496.56530	83,115.438	17.24	0.5253		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put		93,346.56530	86,035.438	17.24	0.4747		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call		77,131.96560	82,726.551	17.26	0.5235		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put		93,981.96560	86,646.551	17.26	0.4765		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call		77,863.48560	83,506.238	17.23	0.5272		0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put		92,713.48560	85,426.238	17.23	0.4728		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	510
£ / R	On 28/02/2017	Foreign Exchange Future			16.22430	16.05050				0.0000	778,766.40	48	0	
£ / R	On 13/03/2017	Foreign Exchange Future			16.25860	16.08420				0.0000	46,109,389.60	2,836	54,392	
£ / R	On 31/03/2017	Foreign Exchange Future			16.31830	16.14340				0.0000	0.00	0	270	
£ / R	On 13/04/2017	Foreign Exchange Future			16.36130	16.18620				0.0000	0.00	0	61	
£ / R	On 25/04/2017	Foreign Exchange Future			16.40030	16.22480				0.0000	0.00	0	204	
£ / R	On 28/04/2017	Foreign Exchange Future			16.41000	16.23450				0.0000	0.00	0	97	
£ / R	On 19/06/2017	Foreign Exchange Future			16.58260	16.40600				0.0000	0.00	0	25,075	
£ / R	On 18/09/2017	Foreign Exchange Future			16.89230	16.71270				0.0000	0.00	0	462	
£ / R	On 18/12/2017	Foreign Exchange Future			17.20810	17.02430				0.0000	0.00	0	5,788	
Total £ / R Future												46,888,156.00	2,884	86,349
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Put		1,839.51140	1,665.700	26.42	1.0000		0.00	0	0	
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Call		0.01140	0.000	26.42	0.0000		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Call		0.00590	0.005	47.66	0.0000		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Put		7,665.80590	7,491.405	47.66	1.0000		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Call		0.00580	0.005	47.66	0.0000		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Put		7,675.80580	7,501.405	47.66	1.0000		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Call		0.00600	0.005	47.66	0.0000		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Put		7,655.80600	7,481.405	47.66	1.0000		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Put		2,917.24670	2,743.150	32.20	0.9944		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Call		1.44670	1.750	32.20	0.0056		0.00	0	600	
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Put		4,916.87960	4,742.226	46.48	0.9980		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Call		1.07960	0.826	46.48	0.0020		0.00	0	1,200	
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Put		966.27770	810.995	24.64	0.8253		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Call		50.47770	69.595	24.64	0.1747		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Put		2,418.46840	2,244.909	29.69	0.9886		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Call		2.66840	3.509	29.69	0.0114		0.00	0	0	
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Put		2,067.45740	1,899.577	24.95	0.9264		0.00	0	0	
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Call		30.85740	37.877	24.95	0.0736		0.00	0	0	
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Put		1,042.38370	907.930	21.83	0.6881		0.00	0	0	
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Call		198.58370	239.230	21.83	0.3119		0.00	0	0	
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Put		7,756.39250	7,581.020	33.26	0.9978		0.00	0	0	
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Call		1.19250	1.320	33.26	0.0022		0.00	0	0	
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Put		1,039.55990	912.168	21.25	0.6446		0.00	0	0	
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Call		274.05990	322.168	21.25	0.3554		0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			1.66180	2.992	24.97	0.0044	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,615.66180	7,440.392	24.97	0.9956	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			1.64460	2.963	24.97	0.0043	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,625.64460	7,450.363	24.97	0.9957	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			1.62750	2.935	24.97	0.0043	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,635.62750	7,460.335	24.97	0.9957	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			545.73190	599.085	20.48	0.3680	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,823.03190	1,696.785	20.48	0.6320	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			543.38010	596.522	20.49	0.3668	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,830.68010	1,704.222	20.49	0.6332	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			541.03910	593.971	20.50	0.3655	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,838.33910	1,711.671	20.50	0.6345	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			64.42330	72.966	24.20	0.0505	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,180.12330	8,004.866	24.20	0.9495	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			64.13980	72.650	24.20	0.0503	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,189.83980	8,014.550	24.20	0.9497	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			63.85740	72.335	24.20	0.0502	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,199.55740	8,024.235	24.20	0.9498	0.00	0	0
Total £ / R Option												0.00	0	1,800
Total £ / R												46,888,156.00	2,884	88,149
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11670		0.11540			0.0000	0.00	0	60
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11927		0.11796			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12174		0.12041			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12429		0.12294			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,821
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.08010	0.098	39.53	0.0004	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,459.88010	3,330.498	39.53	0.9996	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00220	0.003	39.53	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,459.80220	4,330.403	39.53	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1.82530	2.295	39.53	0.0081	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,461.62530	2,332.695	39.53	0.9919	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,210.14070	4,081.069	23.78	0.9852	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			1.38430	1.957	23.78	0.0042	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,205.68430	5,075.157	23.78	0.9958	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			22.12910	28.436	23.78	0.0462	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,226.42910	3,101.636	23.78	0.9538	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			5.84070	7.869	23.78	0.0148	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			49.29100	59.188	23.30	0.0681	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,008.09100	3,884.988	23.30	0.9319	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			20.80370	25.630	23.30	0.0329	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,979.60370	4,851.430	23.30	0.9671	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			110.89950	129.854	23.30	0.1318	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,069.69950	2,955.654	23.30	0.8682	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			977.80580	1,068.058	19.17	0.6143	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			684.10580	638.758	19.17	0.3857	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			609.17370	676.848	20.60	0.4400	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,315.47370	1,247.548	20.60	0.5600	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,532.73430	1,650.448	17.27	0.8070	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			239.03430	221.148	17.27	0.1930	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,821
€ / R	On	28/02/2017	Foreign Exchange Future			13.83490		13.70040			0.0000	484,221.50	35	0
€ / R	On	13/03/2017	Foreign Exchange Future			13.86660		13.73210			0.0000	50,959,755.00	3,675	75,522
€ / R	On	15/03/2017	Foreign Exchange Future			13.87240		13.73780			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.92260		13.78800			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.96340		13.82840			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.17480		14.03850			0.0000	164,725,350.80	11,621	90,605
€ / R	On	18/09/2017	Foreign Exchange Future			14.47240		14.33330			0.0000	0.00	0	1,952
€ / R	On	18/12/2017	Foreign Exchange Future			14.77730		14.63580			0.0000	2,659,914.00	180	15
€ / R	On	19/03/2018	Foreign Exchange Future			15.08270		14.93610			0.0000	0.00	0	0
Total € / R Future												218,829,241.30	15,511	168,148
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			1,469.61670	1,335.100	18.65	1.0000	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			0.01670	0.000	18.65	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,957.92090	4,823.440	43.18	0.9999	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			1,072.74880	938.894	18.20	0.9699	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			4.84880	5.495	18.20	0.0301	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,438.05220	3,303.545	34.64	0.9994	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.15220	0.145	34.64	0.0006	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,268.23850	2,133.714	25.60	0.9984	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.02090	0.040	43.18	0.0001	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.33850	0.314	25.60	0.0016	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			183.18210	257.862	14.82	0.6817	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			141.08210	81.262	14.82	0.3183	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			22.65490	31.915	15.64	0.1520	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			590.55490	465.315	15.64	0.8480	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.02030	0.038	43.18	0.0001	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,967.92030	4,833.438	43.18	0.9999	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.01980	0.037	43.18	0.0001	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,977.91980	4,843.437	43.18	0.9999	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,326.12160	1,192.143	19.94	0.9779	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			3.92160	4.543	19.94	0.0221	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,444.28880	1,314.073	18.63	0.9467	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			12.28880	16.673	18.63	0.0533	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			1,035.94470	916.061	17.55	0.8224	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			64.34470	79.461	17.55	0.1776	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			469.57030	522.260	15.73	0.5383	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			541.07030	457.460	15.73	0.4617	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			4.62570	5.328	22.76	0.0093	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,156.18300	5,020.594	22.76	0.9906	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,166.12570	5,030.528	22.76	0.9907	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			4.74110	5.460	22.76	0.0095	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,146.24110	5,010.660	22.76	0.9905	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,291.83230	2,162.531	19.45	0.8899	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			70.33230	77.331	19.45	0.1101	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			4.68300	5.394	22.76	0.0094	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			44.32760	50.006	23.16	0.0510	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,181.02760	5,047.606	23.16	0.9490	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			44.01190	49.654	23.16	0.0506	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,190.71190	5,057.254	23.16	0.9494	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			44.64540	50.361	23.16	0.0513	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,171.34540	5,037.961	23.16	0.9487	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			55.11400	61.630	23.72	0.0506	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,829.31400	6,694.330	23.72	0.9494	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			212.08400	219.570	20.84	0.1633	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,636.28400	3,502.270	20.84	0.8367	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			211.70180	219.143	20.87	0.1629	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,645.90180	3,511.843	20.87	0.8371	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			212.47160	219.999	20.82	0.1637	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,626.67160	3,492.699	20.82	0.8363	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			960.34110	880.531	16.14	0.4315	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,032.37480	1,098.923	16.16	0.5669	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			966.27480	886.223	16.16	0.4331	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,040.51800	1,107.556	16.13	0.5701	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			954.41800	874.856	16.13	0.4299	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,036.44110	1,103.231	16.14	0.5685	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												218,829,241.30	15,511	169,828
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.03420		9.94070			0.0000	3,060,431.00	305	26,750
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.18690		10.09250			0.0000	916,821.00	90	7,655
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.33360		10.23810			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.48090		10.38340			0.0000	3,249,079.00	310	3
Total AU\$ / R Future												7,226,331.00	705	34,633
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.04180	0.039	26.71	0.0003	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,999.34180	1,905.839	26.71	0.9997	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.04070	0.038	26.77	0.0003	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			2,009.34070	1,915.838	26.77	0.9997	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.04210	0.037	26.83	0.0003	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			2,019.34210	1,925.837	26.83	0.9997	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,977.07010	1,885.399	16.45	0.9652	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	19/06/2017	Foreign Exchange Option	12.07	Call			9.39560	12.079	16.47	0.0342	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,986.89560	1,895.179	16.47	0.9658	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			9.74800	12.523	16.44	0.0353	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,967.24800	1,875.623	16.44	0.9647	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			9.57010	12.299	16.45	0.0348	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,980.75450	1,892.593	16.34	0.9006	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			48.36710	55.634	16.36	0.0985	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,990.26710	1,902.034	16.36	0.9015	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			47.88520	55.081	16.37	0.0976	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,999.78520	1,911.480	16.37	0.9024	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			48.85450	56.193	16.34	0.0994	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			133.72580	147.711	15.23	0.1977	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,630.32580	1,546.811	15.23	0.8023	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			135.96820	150.185	15.20	0.2006	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,612.56820	1,529.285	15.20	0.7994	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			134.84050	148.943	15.22	0.1991	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,621.44050	1,538.043	15.22	0.8009	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,226,331.00	705	34,633
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.89280		9.88290			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.07380		10.06390			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.24760		10.23790			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.42300		10.41270			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	20
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.20630	0.249	43.30	0.0011	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,857.30630	2,847.449	43.30	0.9989	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.20820	0.252	43.47	0.0011	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,867.30820	2,857.452	43.47	0.9989	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.20440	0.246	43.13	0.0011	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,847.30440	2,837.446	43.13	0.9989	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			27.21830	27.825	17.88	0.0664	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,703.31830	1,694.025	17.88	0.9336	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			26.81050	27.416	17.90	0.0655	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,712.91050	1,703.616	17.90	0.9345	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			27.63320	28.239	17.86	0.0673	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,693.73320	1,684.439	17.86	0.9327	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			154.22440	155.921	16.26	0.2295	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,206.32440	1,198.321	16.26	0.7705	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			152.77120	154.449	16.28	0.2276	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,214.87120	1,206.849	16.28	0.7724	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			155.69290	157.407	16.24	0.2314	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,197.79290	1,189.807	16.24	0.7686	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			466.29500	469.743	14.05	0.4898	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	18/12/2017	Foreign Exchange Option	10.54	Put			593.59500	586.743	14.05	0.5102	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			462.53130	465.956	14.07	0.4868	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			599.83130	592.956	14.07	0.5132	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			470.08430	473.559	14.04	0.4927	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			587.38430	580.559	14.04	0.5073	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	20
CHF / R	On	13/03/2017	Foreign Exchange Future			13.02250		12.87310			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.32910		13.17690			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.62800		13.47340			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.93470		13.77860			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			0.05950	0.078	41.32	0.0003	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			4,186.95950	4,037.578	41.32	0.9997	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			0.05780	0.076	41.32	0.0003	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			4,196.95780	4,047.576	41.32	0.9997	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			0.06130	0.081	41.32	0.0003	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			4,176.96130	4,027.581	41.32	0.9997	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			35.17650	41.523	20.34	0.0662	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,738.27650	2,592.423	20.34	0.9338	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			35.22170	41.080	20.35	0.0656	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,748.32170	2,601.980	20.35	0.9344	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			35.13170	41.972	20.33	0.0668	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,728.23170	2,582.872	20.33	0.9332	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			212.19920	237.820	19.57	0.2230	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,128.79920	1,999.820	19.57	0.7770	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			210.93820	236.408	19.59	0.2218	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,137.53820	2,008.408	19.59	0.7782	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			213.47130	239.243	19.56	0.2241	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,120.07130	1,991.243	19.56	0.7759	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			746.04780	807.623	17.11	0.5128	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			997.44780	902.923	17.11	0.4872	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			742.50040	803.806	17.13	0.5110	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			1,003.90040	909.106	17.13	0.4890	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			749.61290	811.463	17.10	0.5147	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			991.01290	896.763	17.10	0.4853	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	13/03/2017	Foreign Exchange Future			1.90580		1.88630			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.92420		1.90330			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.94150		1.91900			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
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95740		1.93410			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			0.04560	0.057	39.11	0.0002	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			6,037.04560	5,842.057	39.11	0.9998	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.03660	0.046	39.11	0.0001	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			6,137.03660	5,942.046	39.11	0.9999	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			0.05670	0.071	39.11	0.0002	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,937.05670	5,742.071	39.11	0.9998	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			55.47600	66.041	19.48	0.0745	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,622.47600	3,424.042	19.48	0.9255	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			63.64130	75.595	19.27	0.0843	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,430.64130	3,233.595	19.27	0.9157	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			59.40860	70.644	19.38	0.0792	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,526.40860	3,328.644	19.38	0.9208	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			296.08720	332.607	17.59	0.2375	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,606.08720	2,417.607	17.59	0.7625	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			282.78870	317.705	17.69	0.2283	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,692.78870	2,502.705	17.69	0.7717	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			310.08190	348.653	17.49	0.2473	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,520.08190	2,333.653	17.49	0.7527	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,043.15370	1,157.531	15.35	0.5532	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,102.15370	983.531	15.35	0.4468	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,000.76140	1,110.890	15.38	0.5384	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,159.76140	1,036.890	15.38	0.4616	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			961.46120	1,067.731	15.45	0.5238	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,220.46120	1,093.731	15.45	0.4762	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.91510		1.89510			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			272.05970	330.590	16.35	0.3793	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			921.05970	779.590	16.35	0.6207	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			247.15970	300.860	16.49	0.3526	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			996.15970	849.860	16.49	0.6474	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			224.39520	273.574	16.64	0.3272	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,073.39520	922.574	16.64	0.6728	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	13/03/2017	Foreign Exchange Future			1.86970		1.85140			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
DKK / R	On	19/06/2017	Foreign Exchange Future			1.91260		1.89410			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			0.04230	0.321	32.28	0.0010	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			4,086.04230	3,903.321	32.28	0.9990	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			0.01810	0.271	32.53	0.0009	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			4,186.01810	4,003.271	32.53	0.9991	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			0.00710	0.230	32.78	0.0007	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,286.00710	4,103.230	32.78	0.9993	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			92.05900	106.535	17.96	0.1193	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,751.05900	2,580.535	17.96	0.8807	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			87.11070	100.305	18.13	0.1127	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,846.11070	2,674.305	18.13	0.8873	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			82.50810	94.519	18.31	0.1064	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,941.50810	2,768.519	18.31	0.8936	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.68420		1.66830			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.71520		1.69900			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74400		1.72740			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77160		1.75480			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			0.12310	0.179	39.20	0.0006	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,817.12310	4,658.179	39.20	0.9994	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.09670	0.169	39.72	0.0005	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,917.09670	4,758.169	39.72	0.9995	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			0.13370	0.190	38.69	0.0006	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,717.13370	4,558.190	38.69	0.9994	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			112.88430	128.330	20.86	0.1352	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,722.88430	2,576.330	20.86	0.8648	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			106.39330	120.974	21.04	0.1280	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,816.39330	2,668.973	21.04	0.8720	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			100.34100	114.111	21.21	0.1212	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,910.34100	2,762.112	21.21	0.8788	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			304.86070	335.579	19.42	0.2419	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,530.86070	2,395.579	19.42	0.7581	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			290.84430	320.233	19.53	0.2324	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,616.84430	2,480.234	19.53	0.7676	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			318.48900	350.452	19.29	0.2513	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,444.48900	2,310.452	19.29	0.7487	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			988.79480	1,064.461	16.71	0.5322	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,140.79480	1,048.461	16.71	0.4678	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	1.78	Call			951.72160	1,024.658	16.81	0.5175	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,203.72160	1,108.658	16.81	0.4825	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,027.35910	1,105.812	16.60	0.5472	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,079.35910	989.812	16.60	0.4528	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.12660		0.12490			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12650		0.12480			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12650		0.12440			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12640		0.12430			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.42310		9.32900			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.55960		9.46490			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.69080		9.59510			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.82120		9.72450			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			0.07290	0.068	26.28	0.0006	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,761.07290	1,666.969	26.28	0.9994	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.07080	0.066	26.35	0.0005	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,771.07080	1,676.966	26.35	0.9995	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.06870	0.064	26.42	0.0005	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,781.06870	1,686.964	26.42	0.9995	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			19.63770	25.577	16.20	0.0701	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,504.73770	1,415.977	16.20	0.9299	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			19.25620	25.129	16.22	0.0690	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,514.35620	1,425.529	16.22	0.9310	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			20.02680	26.033	16.18	0.0712	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,495.12680	1,406.433	16.18	0.9288	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,108.16650	1,027.080	14.95	0.7684	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			121.86270	136.386	14.98	0.2294	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,116.76270	1,035.586	14.98	0.7706	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			124.68520	139.393	14.93	0.2338	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,099.58520	1,018.593	14.93	0.7662	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			123.26650	137.880	14.95	0.2316	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			770.13760	728.847	21.12	0.4578	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			689.00690	744.285	21.09	0.5400	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			774.50690	733.085	21.09	0.4600	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			683.40050	738.547	21.05	0.5378	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			778.90050	737.347	21.05	0.4622	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			694.63760	750.047	21.12	0.5422	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.25760		1.24750			0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.27210		1.26160			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.28830		1.27580			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.30320		1.29040			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.43	Put			1,825.00000	1,724.000		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			1,925.00000	1,824.000		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			1,725.00000	1,624.000		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			1,184.00000	1,079.000		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			1,284.00000	1,179.000		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			1,384.00000	1,279.000		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			942.00000	817.000		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			1,042.00000	917.000		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			842.00000	717.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			296.00000	168.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			0.00000	32.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			96.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			196.00000	68.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 13/03/2017 Foreign Exchange Future			1.24390		1.24240			0.0000	1,680,508.90	1,351	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.24710		1.24560			0.0000	0.00	0	4,048
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.25040		1.24890			0.0000	0.00	0	0
QUANTO £ On 18/12/2017 Foreign Exchange Future			1.25420		1.25260			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									1,680,508.90	1,351	4,048
Total QUANTO £ / \$									1,680,508.90	1,351	4,048

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06090		1.06070			0.0000	63,654.00	60	1,423
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06600		1.06590			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07120		1.07110			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.07700		1.07680			0.0000	0.00	0	0
Total QUANTO € / \$ Future												63,654.00	60	14,124
Total QUANTO € / \$												63,654.00	60	14,124
RAIN	On	13/03/2017	Foreign Exchange Future			21,918.29000		21,698.33000			0.0000	0.00	0	0
RAIN	On	19/06/2017	Foreign Exchange Future			22,310.17000		22,084.04000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			9.33800		9.22390			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.50470		9.38930			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			0.09180	0.088	26.95	0.0007	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,776.19180	1,662.088	26.95	0.9993	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			0.08940	0.085	27.01	0.0007	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,786.18940	1,672.085	27.01	0.9993	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			0.09430	0.091	26.88	0.0007	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,766.19430	1,652.091	26.88	0.9993	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			46.34930	58.428	16.32	0.1395	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,177.04930	1,073.728	16.32	0.8605	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			45.48930	57.334	16.33	0.1373	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,186.18930	1,082.634	16.33	0.8627	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			47.22570	59.541	16.31	0.1417	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,167.92570	1,064.841	16.31	0.8583	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			3.59620		3.58770			0.0000	0.00	0	21,300
TRY / R	On	19/06/2017	Foreign Exchange Future			3.56340		3.55740			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	21,300
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.03620	0.000	20.52	0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,282.33620	1,273.800	20.52	1.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.03320	0.000	20.52	0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,292.33320	1,283.800	20.52	1.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.03950	0.000	20.52	0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,272.33950	1,263.800	20.52	1.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			6.12200	6.485	18.73	0.0446	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			718.72200	713.085	18.73	0.9554	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			6.16710	6.485	18.92	0.0442	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			728.76710	723.085	18.92	0.9558	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			6.07810	6.487	18.54	0.0450	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			708.67810	703.087	18.54	0.9550	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	21,300
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.37090		1.35280			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.34720		1.32810			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.33230		1.30850			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.30770		1.28900			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,388,816,735.90	105,554	1,084,169
Total Options												5,491.97	45	1,669,749
Grand Total:												1,388,822,227.87	105,599	2,753,918