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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/03/2017 Foreign Exchange Future			13.11380		13.13650			0.0000	1,037,839,245.80	79,141	399,719
\$ / R On 16/03/2017 Foreign Exchange Future			13.12060		13.14330			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.12290		13.14560			0.0000	0.00	0	3,634
\$ / R On 29/03/2017 Foreign Exchange Future			13.15030		13.17290			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.15480		13.17740			0.0000	65,774.00	5	3,809
\$ / R On 03/04/2017 Foreign Exchange Future			13.16170		13.18430			0.0000	202,690,180.00	15,400	0
\$ / R On 11/04/2017 Foreign Exchange Future			13.17990		13.20260			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.18220		13.20490			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.18440		13.20720			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.19580		13.21870			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.20270		13.22560			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.21180		13.23480			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.21860		13.24170			0.0000	0.00	0	2,083
\$ / R On 04/05/2017 Foreign Exchange Future			13.23230		13.25540			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.24830		13.27150			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.28270		13.30590			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.33780		13.36120			0.0000	588,076,939.80	44,091	254,512
\$ / R On 28/06/2017 Foreign Exchange Future			13.35850		13.38210			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.36310		13.38670			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.39080		13.41450			0.0000	0.00	0	0
\$ / R On 21/07/2017 Foreign Exchange Future			13.41150		13.43530			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Future			13.42070		13.44460			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.42530		13.44920			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.43450		13.45850			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.45980		13.48390			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.50130		13.52560			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.54720		13.57180			0.0000	39,557,824.00	2,920	19,375
\$ / R	On	27/09/2017	Foreign Exchange Future			13.56780		13.59250			0.0000	0.00	0	465
\$ / R	On	23/10/2017	Foreign Exchange Future			13.62740		13.65240			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.63650		13.66160			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.67550		13.70080			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.70980		13.73540			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.75530		13.78110			0.0000	1,320,508.80	96	16,654
\$ / R	On	22/12/2017	Foreign Exchange Future			13.76440		13.79020			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.88420		13.91080			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.88880		13.91540			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.96140		13.98850			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.04580		14.07370			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.08230		14.11050			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.09140		14.11970			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.16890		14.19790			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.29670		14.32670			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.37650		14.40720			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.50650		14.53830			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.57720		14.60970			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.71630		14.75000			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.79300		14.82700			0.0000	0.00	0	0
Total \$ / R Future												1,869,550,472.40	141,653	705,911
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			0.29330	0.172	30.41	0.0010	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			2,213.79330	2,236.372	30.41	0.9990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			0.28730	0.168	30.47	0.0009	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			2,223.78730	2,246.368	30.47	0.9991	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			0.29940	0.176	30.35	0.0010	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			2,203.79940	2,226.376	30.35	0.9990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			0.20940	0.294	47.46	0.0010	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,613.70940	3,636.494	47.46	0.9990	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,863.73890	3,886.569	51.01	0.9988	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.23890	0.369	51.01	0.0012	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,243.50040	6,266.201	51.71	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.00040	0.001	51.71	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.14960	0.084	32.55	0.0005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,563.64960	2,586.284	32.55	0.9995	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,283.50000	8,306.200	51.71	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	0.000	51.71	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			0.37760	0.225	29.67	0.0013	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			2,093.87760	2,116.425	29.67	0.9987	0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,293.50650	5,316.211	51.71	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.00650	0.011	51.71	0.0000	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			0.13930	0.089	33.12	0.0005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,603.63930	2,626.289	33.12	0.9995	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			938.79330	915.438	19.27	0.9887	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			2.29330	1.638	19.27	0.0113	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			229.35260	203.160	16.11	0.6331	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			92.85260	89.360	16.11	0.3669	0.00	0	95,697
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,863.50120	5,886.202	51.71	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.00120	0.002	51.71	0.0000	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,173.64590	4,196.403	51.71	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.14590	0.203	51.71	0.0007	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			15.53720	11.149	18.62	0.0641	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			629.03720	647.349	18.62	0.9359	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,303.50630	5,326.210	51.71	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.00630	0.010	51.71	0.0000	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			2.88480	2.051	24.58	0.0113	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,266.38480	1,288.251	24.58	0.9887	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			3,083.65750	3,106.368	39.93	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.15750	0.168	39.93	0.0007	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			5.62220	4.101	21.83	0.0234	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			969.12220	990.301	21.83	0.9766	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			3.55130	2.545	23.67	0.0142	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,167.05130	1,188.745	23.67	0.9858	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,343.72590	2,366.330	31.20	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			0.22590	0.130	31.20	0.0007	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			1.51630	0.987	26.12	0.0055	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,515.01630	1,537.187	26.12	0.9945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			42.37830	32.106	17.52	0.1620	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			405.87830	418.306	17.52	0.8380	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			644.41970	622.150	17.86	0.9492	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			7.91970	8.350	17.86	0.0508	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,663.62550	2,686.298	33.97	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.12550	0.098	33.97	0.0005	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			582.61430	600.032	18.40	0.9223	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			19.11430	13.832	18.40	0.0777	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,864.13360	1,886.590	28.26	0.9978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			0.63360	0.390	28.26	0.0022	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,103.50000	8,126.200	51.71	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00000	0.000	51.71	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,306.16490	1,328.018	24.83	0.9899	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			2.66490	1.818	24.83	0.0101	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			104.25080	85.049	16.42	0.3570	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			217.75080	221.249	16.42	0.6430	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,365.77470	1,387.721	25.20	0.9915	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			2.27470	1.521	25.20	0.0085	0.00	0	25,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		2,863.63990	2,886.328	36.81	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		0.13990	0.128	36.81	0.0006	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put		1,964.00320	1,986.505	28.87	0.9983	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call		0.50320	0.305	28.87	0.0017	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put		3,363.68320	3,386.429	43.91	0.9991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call		0.18320	0.229	43.91	0.0009	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put		536.94470	553.336	18.18	0.9060	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		23.44470	17.135	18.18	0.0940	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put		1,824.19640	1,846.631	28.02	0.9976	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call		0.69640	0.431	28.02	0.0024	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call		7.23970	5.338	20.92	0.0306	0.00	0	521
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put		870.73970	891.538	20.92	0.9694	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put		1,774.28520	1,796.690	27.71	0.9972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call		0.78520	0.490	27.71	0.0028	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put		2,363.71730	2,386.325	31.33	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call		0.21730	0.125	31.33	0.0007	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		169.87750	143.431	15.76	0.5213	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		133.37750	129.631	15.76	0.4787	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put		1,744.34460	1,766.730	27.53	0.9970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call		0.84460	0.530	27.53	0.0030	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		122.88880	101.841	16.20	0.4087	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		186.38880	188.042	16.20	0.5913	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		210.44670	184.088	16.01	0.6007	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		103.94670	100.288	16.01	0.3993	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put		772.97370	793.271	20.00	0.9593	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call		9.47370	7.071	20.00	0.0407	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		204.34480	177.945	15.97	0.5897	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		107.84480	104.145	15.97	0.4103	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		100.80860	81.983	16.47	0.3471	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		224.30860	228.183	16.47	0.6529	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		144.02490	121.239	15.98	0.4638	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		157.52490	157.439	15.98	0.5362	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		417.73700	394.038	16.98	0.8449	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		31.23700	30.238	16.98	0.1551	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put		1,485.14190	1,507.275	25.93	0.9940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call		1.64190	1.075	25.93	0.0060	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put		1,375.71280	1,397.677	25.26	0.9918	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call		2.21280	1.477	25.26	0.0082	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put		792.46600	812.875	20.18	0.9616	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call		8.96600	6.675	20.18	0.0384	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put		1,077.83460	1,099.329	22.84	0.9823	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call		4.33460	3.129	22.84	0.0177	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put		251.45000	256.838	16.64	0.6908	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call		87.95000	70.639	16.64	0.3092	0.00	0	44,200
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call		198.34320	171.912	15.94	0.5785	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put		111.84320	108.112	15.94	0.4215	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	13.99	Put			860.93150	881.686	20.83	0.9685	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			7.43150	5.486	20.83	0.0315	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call			283.97860	258.477	16.39	0.7131	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put			67.47860	64.677	16.39	0.2869	0.00	0	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Call			505.18310	482.293	17.33	0.8979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Put			18.68310	18.493	17.33	0.1021	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			235.85140	209.727	16.15	0.6437	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			89.35140	85.927	16.15	0.3563	0.00	0	2,000
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			796.40090	813.501	20.42	0.9351	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			19.70090	14.101	20.42	0.0649	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			137.25970	137.070	16.73	0.4261	0.00	0	25,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			232.85970	209.970	16.73	0.5739	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call			437.63800	416.457	16.64	0.8161	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put			42.03800	43.557	16.64	0.1839	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put			640.13380	654.773	19.54	0.8851	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call			35.73380	27.673	19.54	0.1149	0.00	0	15,000
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,269.15300	2,291.382	23.82	0.9937	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			2.05300	1.682	23.82	0.0063	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			451.02890	459.234	17.33	0.7069	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			123.92890	109.534	17.33	0.2931	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,456.14180	1,475.337	20.68	0.9653	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			13.54180	10.137	20.68	0.0347	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			227.65090	229.123	15.69	0.4765	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			271.95090	250.823	15.69	0.5235	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			302.32690	280.497	15.56	0.5635	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			198.02690	198.797	15.56	0.4365	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			277.23990	281.279	16.01	0.5349	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			231.53990	212.979	16.01	0.4651	0.00	0	15,400
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			825.09450	838.138	18.48	0.8154	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			87.69450	78.038	18.48	0.1846	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,816.87850	3,839.738	29.36	0.9951	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			1.77850	1.938	29.36	0.0049	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			89.23950	79.688	18.50	0.1857	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			834.33950	847.488	18.50	0.8143	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			692.35390	703.695	17.97	0.7630	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			117.25390	105.895	17.97	0.2370	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			596.72410	606.568	17.55	0.7203	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			141.62410	128.768	17.55	0.2797	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			826.90350	840.019	18.49	0.8074	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			94.10350	84.419	18.49	0.1926	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,226.19420	1,242.906	19.57	0.8873	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			54.89420	48.706	19.57	0.1127	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,153.41770	1,169.600	19.36	0.8644	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			69.01770	62.300	19.36	0.1356	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,850.79640	1,868.671	20.33	0.9506	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			25.59640	20.471	20.33	0.0494	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		155.22270	144.427	17.82	0.2717	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		720.42270	732.627	17.82	0.7283	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		231.85380	217.757	16.88	0.3809	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		497.05380	505.957	16.88	0.6191	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,464.79670	2,484.682	20.99	0.9826	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		9.59670	6.482	20.99	0.0174	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,438.27780	3,461.794	25.17	0.9913	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		3.07780	3.594	25.17	0.0087	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		103.08300	94.739	18.66	0.1895	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		968.28300	982.939	18.66	0.8105	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		28.10810	22.783	20.27	0.0543	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,793.30810	1,810.983	20.27	0.9457	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		1,082.12980	1,097.845	18.99	0.8299	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		93.82980	86.445	18.99	0.1701	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		615.44670	626.234	17.27	0.6558	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		220.84670	208.534	17.27	0.3442	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		535.04620	543.898	16.94	0.5944	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		286.54620	272.198	16.94	0.4056	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		544.48350	552.116	16.97	0.5630	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		350.38350	334.816	16.97	0.4370	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,695.55250	2,715.945	22.56	0.9503	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		31.45250	28.645	22.56	0.0497	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,350.25570	6,373.484	24.95	0.9975	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		1.45570	1.284	24.95	0.0025	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		133.07420	126.067	20.07	0.1701	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,661.87420	1,678.267	20.07	0.8299	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		661.96680	641.255	15.84	0.6334	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,237.46010	2,256.541	21.28	0.8945	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,246.82450	2,265.941	21.30	0.8953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		79.30020	74.948	21.26	0.1063	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,228.10020	2,247.148	21.26	0.8937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		1,759.96490	1,776.916	20.28	0.8436	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		121.16490	114.716	20.28	0.1564	0.00	0	3,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		78.66010	74.341	21.28	0.1055	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		219.26300	220.896	15.46	0.2976	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		501.70990	507.576	16.59	0.4993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		472.90990	455.376	16.59	0.5007	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,895.55540	1,913.202	20.57	0.8605	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		106.75540	101.002	20.57	0.1395	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		78.02450	73.741	21.30	0.1047	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		430.35410	413.902	16.86	0.4657	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		694.51500	703.082	17.32	0.5908	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		365.71500	350.882	17.32	0.4092	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		839.71400	816.535	15.29	0.7328	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		188.51400	188.735	15.29	0.2672	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		780.46300	758.696	15.46	0.7024	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	14.13	Put			1,020.12120	1,032.105	18.37	0.7010	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,123.89090	1,136.840	18.68	0.7282	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			225.09090	214.640	18.68	0.2718	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,125.54980	2,144.206	21.05	0.8846	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			86.74980	82.006	21.05	0.1154	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			569.15410	576.102	16.86	0.5343	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			919.50890	930.592	18.07	0.6714	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,885.19460	2,906.138	22.61	0.9356	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			46.39460	43.938	22.61	0.0644	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,692.64060	2,713.083	22.21	0.9259	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			53.84060	50.883	22.21	0.0741	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			251.32120	239.905	18.37	0.2990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,181.00490	1,194.448	18.84	0.7418	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,549.27600	2,569.345	21.92	0.9174	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			60.47600	57.145	21.92	0.0826	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			313.53980	300.196	17.75	0.3606	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			822.33980	832.396	17.75	0.6394	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			280.70890	268.392	18.07	0.3286	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			60.00590	56.701	21.94	0.0820	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,322.94420	1,337.515	19.24	0.7722	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			184.14420	175.315	19.24	0.2278	0.00	0	40,700
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			324.43040	310.762	17.66	0.3710	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			793.23040	802.962	17.66	0.6290	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			212.20490	202.248	18.84	0.2582	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,059.66390	1,072.027	18.49	0.7118	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,788.68540	2,809.456	22.41	0.9310	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			49.88540	47.256	22.41	0.0690	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			255.63670	244.069	18.33	0.3034	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,004.43670	1,016.269	18.33	0.6966	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,558.80590	2,578.901	21.94	0.9180	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			44.44210	42.083	22.74	0.0618	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			10.36220	9.447	24.95	0.0153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,699.16220	4,721.647	24.95	0.9847	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,294.00690	5,316.893	24.95	0.9919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			5.20690	4.693	24.95	0.0081	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			240.86390	229.827	18.49	0.2882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,099.67110	1,112.403	18.61	0.7221	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,400.97350	3,422.642	23.69	0.9549	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			32.17350	30.442	23.69	0.0451	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,798.05600	4,820.623	24.95	0.9862	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			9.25600	8.423	24.95	0.0138	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,943.24210	2,964.283	22.74	0.9382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			300.76680	303.455	15.84	0.3666	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			79.94750	75.561	21.25	0.1071	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,218.74750	2,237.761	21.25	0.8929	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			63.89310	60.373	21.78	0.0870	0.00	0	19,880

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	Put			2,482.69310	2,502.573	21.78	0.9130	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			230.87110	220.203	18.61	0.2779	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			578.60850	585.112	16.86	0.5250	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			460.70850	443.612	16.86	0.4750	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,911.86320	2,932.977	22.56	0.9286	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			53.96320	51.477	22.56	0.0714	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			710.95710	718.938	17.32	0.5802	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			397.65710	382.038	17.32	0.4198	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,588.09950	4,609.887	24.85	0.9716	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			22.59950	20.687	24.85	0.0284	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			357.88950	343.572	17.79	0.3705	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			893.38950	902.772	17.79	0.6295	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,371.88800	1,384.942	19.04	0.7382	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			247.18800	236.442	19.04	0.2618	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			678.65790	657.658	16.20	0.5847	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			434.05790	436.958	16.20	0.4153	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,162.04830	1,173.177	18.43	0.6880	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			306.64830	293.877	18.43	0.3120	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,153.26360	3,172.888	22.55	0.9174	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			72.46360	68.188	22.55	0.0826	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			602.39950	607.269	16.76	0.4997	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			551.59950	532.569	16.76	0.5003	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			743.49380	750.016	17.19	0.5540	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			481.99380	464.516	17.19	0.4460	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			769.92560	776.189	17.22	0.5515	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			503.82560	485.989	17.22	0.4485	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			623.45160	626.996	16.65	0.4764	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			649.05160	628.296	16.65	0.5236	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,407.64180	3,427.770	22.66	0.9054	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			93.24180	89.070	22.66	0.0946	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			605.53410	585.590	17.09	0.4759	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			793.73410	798.390	17.09	0.5241	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			435.02360	418.975	18.10	0.3638	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,183.22360	1,191.775	18.10	0.6362	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			609.15890	589.144	17.07	0.4781	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,894.76190	3,914.038	23.54	0.9104	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			635.65990	638.529	16.62	0.4642	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			707.45990	685.729	16.62	0.5358	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			96.25140	90.942	23.56	0.0893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,904.45140	3,923.742	23.56	0.9107	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			109.45270	103.548	22.74	0.1024	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			399.32750	384.214	18.39	0.3382	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,297.52750	1,307.014	18.39	0.6618	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			95.94110	90.646	23.58	0.0890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,914.14110	3,933.446	23.58	0.9110	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			96.56190	91.238	23.54	0.0896	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		381.51550	381.502	15.79	0.3402	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,496.31520	4,516.831	24.04	0.9348	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		68.11520	64.031	24.04	0.0652	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,595.76560	2,612.139	20.77	0.8433	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		167.56560	159.339	20.77	0.1567	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,537.65270	3,556.348	22.74	0.8976	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		108.30060	102.444	22.81	0.1013	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		460.95960	444.261	17.92	0.3820	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,109.15960	1,117.061	17.92	0.6180	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,471.10490	1,481.900	18.81	0.6963	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		352.90490	339.100	18.81	0.3037	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		953.31550	928.702	15.79	0.6598	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.04	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,965.73490	2,983.237	21.45	0.8702	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		137.53490	130.437	21.45	0.1298	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		751.38300	729.014	16.46	0.5599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		579.58300	581.814	16.46	0.4401	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,566.50060	3,585.244	22.81	0.8987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		787.35890	791.944	17.07	0.5219	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,104.57430	1,078.984	15.45	0.7220	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		282.77430	281.784	15.45	0.2780	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,345.89350	3,364.228	22.31	0.8895	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		117.69350	111.428	22.31	0.1105	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		986,428.20000	986,452.800	24.04	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		641.29480	644.094	16.63	0.4591	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		733.79480	711.894	16.63	0.5409	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,650.88770	3,671.099	22.96	0.8959	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		113.38770	108.899	22.96	0.1041	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,562.50540	1,572.904	18.84	0.6830	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		404.90540	390.304	18.84	0.3170	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,921.35140	3,940.123	23.20	0.8893	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		132.95140	126.623	23.20	0.1107	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		657.65210	659.532	16.62	0.4435	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		819.25210	796.032	16.62	0.5565	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		956.88170	961.384	17.36	0.5315	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		677.68170	656.884	17.36	0.4685	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		671.29470	672.931	16.58	0.4288	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		906.69470	882.731	16.58	0.5712	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,159.63670	4,180.335	23.47	0.8801	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		155.03670	150.135	23.47	0.1199	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		198.49290	191.926	22.46	0.1473	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,727.39290	3,746.626	22.46	0.8527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,799.16980	1,809.688	19.12	0.6807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		460.26980	444.988	19.12	0.3193	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,749.39400	1,721.486	14.99	0.8312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		178.29400	176.187	14.99	0.1688	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			199.04690	192.453	22.44	0.1477	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,717.94690	3,737.153	22.44	0.8523	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,541.65830	1,512.643	15.38	0.7783	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			260.55830	257.343	15.38	0.2217	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,146.96870	1,120.669	15.95	0.6568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			485.86870	485.369	15.95	0.3432	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			199.60090	192.983	22.42	0.1482	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,708.50090	3,727.683	22.42	0.8518	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,742.18090	2,757.147	20.59	0.7919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			283.28090	272.447	20.59	0.2081	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,703.33540	1,713.207	18.93	0.6661	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			484.43540	468.507	18.93	0.3339	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,216.18470	1,187.848	15.79	0.6814	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			435.08470	432.548	15.79	0.3186	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			708.60270	687.554	17.57	0.4592	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,077.50270	1,082.254	17.57	0.5408	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,595.37720	3,614.260	22.20	0.8466	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			206.47720	199.560	22.20	0.1534	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,089.47780	1,063.639	16.12	0.6341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			538.37780	538.339	16.12	0.3659	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			698.82280	677.952	17.61	0.4542	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,097.72280	1,102.652	17.61	0.5458	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,623.61850	3,642.577	22.25	0.8479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			204.71850	197.877	22.25	0.1521	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,909.95890	1,883.094	14.65	0.8667	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			128.85890	127.794	14.65	0.1333	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,437.71980	4,456.265	23.57	0.8831	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			158.81980	151.565	23.57	0.1169	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			728.61100	707.208	17.48	0.4695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,037.51100	1,041.908	17.48	0.5305	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,557.76580	3,576.544	22.12	0.8448	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			208.86580	201.844	22.12	0.1552	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,267.99600	3,285.914	21.53	0.8294	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			229.09600	221.214	21.53	0.1706	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,029.92940	1,004.637	16.31	0.6096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			598.82940	599.337	16.31	0.3904	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			603.37010	584.586	18.11	0.4029	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,322.27010	1,329.286	18.11	0.5971	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,661.31520	3,680.375	22.33	0.8497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			202.41520	195.675	22.33	0.1503	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,015.54930	990.396	16.36	0.6036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			614.44930	615.096	16.36	0.3964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			595.31860	576.709	18.16	0.3984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,344.21860	1,351.409	18.16	0.6016	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,018.45690	3,035.526	21.02	0.8141	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			249.55690	240.826	21.02	0.1859	0.00	0	52,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		313.31600	301.509	20.28	0.2279	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,532.21600	2,546.209	20.28	0.7721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		759.78870	737.856	17.34	0.4853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		978.68870	982.556	17.34	0.5147	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		680.96090	682.096	16.56	0.4189	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		971.16090	946.496	16.56	0.5811	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,396.84620	4,415.123	23.56	0.8787	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		167.04620	159.523	23.56	0.1213	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,118.77850	1,122.554	17.53	0.5184	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		829.57850	806.754	17.53	0.4816	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,105.82370	1,109.366	17.50	0.5143	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		841.22370	818.166	17.50	0.4857	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,468.43370	1,436.431	15.91	0.6985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		479.93370	475.031	15.91	0.3015	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,046.14040	2,055.007	19.30	0.6622	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		574.64040	556.407	19.30	0.3378	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		304.70280	295.806	22.22	0.1883	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,816.90320	3,835.078	22.20	0.8113	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,826.20280	3,844.406	22.22	0.8117	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		306.11050	297.152	22.18	0.1892	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,807.61050	3,825.752	22.18	0.8108	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		608.65490	605.923	16.19	0.3534	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,297.15490	1,267.323	16.19	0.6466	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		305.40320	296.478	22.20	0.1887	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,317.89790	2,326.405	19.70	0.6758	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		581.59790	562.205	19.70	0.3242	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,689.20500	1,693.444	18.65	0.5908	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		762.90500	739.244	18.65	0.4092	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,273.45780	1,272.849	17.89	0.5067	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		983.95780	955.149	17.89	0.4933	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,209.36210	1,207.905	17.77	0.4913	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		1,029.06210	999.305	17.77	0.5087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		422.83430	408.764	22.14	0.2235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,934.93430	3,949.864	22.14	0.7765	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		424.47180	410.331	22.10	0.2244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,916.57180	3,931.431	22.10	0.7756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,386.68320	1,351.273	16.93	0.6156	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		828.78320	822.373	16.93	0.3844	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		423.64900	409.548	22.12	0.2240	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,925.74900	3,940.648	22.12	0.7760	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,434.14400	1,429.148	18.21	0.4970	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		1,140.84400	1,105.848	18.21	0.5030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		1,143.38260	1,107.263	18.48	0.4883	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,596.18260	1,590.763	18.48	0.5117	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		1,140.09400	1,104.038	18.49	0.4872	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,602.89400	1,597.538	18.49	0.5128	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	14.85	Call			1,146.68240	1,110.507	18.47	0.4894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,589.48240	1,584.007	18.47	0.5106	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,598.41270	1,590.535	18.47	0.4919	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,276.71270	1,237.035	18.47	0.5081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,274.56140	1,233.563	18.67	0.4955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,744.86140	1,736.363	18.67	0.5045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,271.26900	1,230.327	18.68	0.4945	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,751.56900	1,743.127	18.68	0.5055	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,277.86400	1,236.810	18.66	0.4965	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,738.16400	1,729.610	18.66	0.5035	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,756.61720	1,745.350	18.66	0.4874	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,406.61720	1,361.650	18.66	0.5126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,412.77580	1,368.055	18.91	0.5022	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,905.77580	1,895.055	18.91	0.4978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,409.48550	1,364.828	18.92	0.5013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,912.48550	1,901.828	18.92	0.4987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,416.06680	1,371.291	18.90	0.5031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,899.06680	1,888.291	18.90	0.4969	0.00	0	0
Total \$ / R Option												0.00	0	1,696,819
Total \$ / R												1,869,550,472.40	141,653	2,402,730
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.11380		13.13650			0.0000	432,755.40	33	485
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.33780		13.36120			0.0000	0.00	0	39
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.54720		13.57180			0.0000	0.00	0	7
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.75530		13.78110			0.0000	0.00	0	3
Total \$ / R MAXI Future												432,755.40	33	534
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			23.88920	36.943	51.01	0.0012	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			386,373.88920	388,656.943	51.01	0.9988	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			24.01510	37.269	51.15	0.0012	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			387,374.01510	389,657.269	51.15	0.9988	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			23.76450	36.619	50.87	0.0012	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			385,373.76450	387,656.619	50.87	0.9988	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			4,082.78130	3,865.059	22.98	0.0569	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			305,962.78130	308,085.059	22.98	0.9431	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			4,054.39320	3,838.106	23.00	0.0565	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			306,934.39320	309,058.106	23.00	0.9435	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			4,111.50070	3,892.329	22.96	0.0573	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			304,991.50070	307,112.329	22.96	0.9427	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			27,137.82070	25,989.307	19.56	0.2414	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			184,957.82070	186,269.307	19.56	0.7586	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			26,979.52010	25,835.427	19.58	0.2401	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			185,799.52010	187,115.427	19.58	0.7599	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			27,296.82550	26,143.884	19.55	0.2426	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			184,116.82550	185,423.884	19.55	0.7574	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	18/12/2017	Foreign Exchange Option	13.75	Call			85,400.77250	83,074.976	16.95	0.5311	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			82,290.77250	82,544.976	16.95	0.4689	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			85,003.07410	82,680.638	16.96	0.5292	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			82,893.07410	83,150.638	16.96	0.4708	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			85,800.43100	83,469.334	16.93	0.5330	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			81,690.43100	81,939.334	16.93	0.4670	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												432,755.40	33	534
£ / R	On	13/03/2017	Foreign Exchange Future			16.05520		16.11210			0.0000	93,906,864.80	5,849	58,660
£ / R	On	31/03/2017	Foreign Exchange Future			16.11220		16.16970			0.0000	0.00	0	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.15590		16.21350			0.0000	80,779.50	5	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.19380		16.25180			0.0000	0.00	0	204
£ / R	On	28/04/2017	Foreign Exchange Future			16.20320		16.26130			0.0000	0.00	0	97
£ / R	On	19/06/2017	Foreign Exchange Future			16.37060		16.42980			0.0000	4,354,579.60	266	24,865
£ / R	On	18/09/2017	Foreign Exchange Future			16.67220		16.73440			0.0000	333,444.00	20	462
£ / R	On	18/12/2017	Foreign Exchange Future			16.98020		17.04520			0.0000	0.00	0	5,788
Total £ / R Future												98,675,667.90	6,140	90,407
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.00050	0.000	47.99	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,637.90050	7,694.800	47.99	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.00050	0.000	47.99	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,647.90050	7,704.800	47.99	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.00050	0.000	47.99	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			7,627.90050	7,684.800	47.99	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,888.88310	2,945.558	36.15	0.9973	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.98310	0.758	36.15	0.0027	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,888.19650	4,944.936	47.99	0.9996	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			0.29650	0.136	47.99	0.0004	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			928.34120	975.631	26.09	0.9037	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			40.44120	30.831	26.09	0.0963	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			2,389.91640	2,446.332	33.33	0.9945	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			2.01640	1.532	33.33	0.0055	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			2,038.02360	2,091.481	25.97	0.9498	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			27.72360	23.682	25.97	0.0502	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			1,012.25450	1,053.454	22.52	0.7455	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			195.75450	179.355	22.52	0.2545	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			0.95110	0.711	33.42	0.0013	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,729.15110	7,786.911	33.42	0.9987	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			1,011.11580	1,050.924	21.81	0.6982	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			272.41580	254.124	21.81	0.3018	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			2.39780	2.012	25.11	0.0031	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,592.59780	7,651.412	25.11	0.9969	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			2.37430	1.992	25.11	0.0031	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,602.57430	7,661.392	25.11	0.9969	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			2.35110	1.972	25.11	0.0030	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,612.55110	7,671.372	25.11	0.9970	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			549.60140	531.192	20.85	0.3382	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,805.20140	1,848.992	20.85	0.6618	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			547.23320	528.898	20.86	0.3370	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,812.83320	1,856.698	20.86	0.6630	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			544.87130	526.611	20.87	0.3358	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,820.47130	1,864.411	20.87	0.6642	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			64.42800	61.676	24.29	0.0442	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,159.22800	8,221.476	24.29	0.9558	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			64.14370	61.403	24.29	0.0440	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,168.94370	8,231.203	24.29	0.9560	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			63.86070	61.131	24.29	0.0439	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,178.66070	8,240.931	24.29	0.9561	0.00	0	0
Total £ / R Option												0.00	0	1,800
Total £ / R												98,675,667.90	6,140	92,207
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11461		0.11473			0.0000	0.00	0	60
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11710		0.11724			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11950		0.11966			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12198		0.12215			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			0.00070	0.003	39.20	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,526.80070	3,539.303	39.20	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00000	0.000	39.20	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,526.80000	4,539.300	39.20	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			0.09280	0.232	39.20	0.0011	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,526.89280	2,539.532	39.20	0.9989	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,280.80700	4,292.932	22.56	0.9935	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			1.01100	0.577	22.56	0.0015	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,277.31100	5,290.577	22.56	0.9985	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			17.98000	13.145	22.56	0.0252	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,294.28000	3,303.145	22.56	0.9748	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			4.50700	2.932	22.56	0.0065	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			46.46630	39.809	22.88	0.0502	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,080.86630	4,089.609	22.88	0.9498	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			19.58600	16.114	22.88	0.0226	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,053.98600	5,065.914	22.88	0.9774	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			104.79840	93.140	22.88	0.1036	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,139.19840	3,142.940	22.88	0.8964	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			950.93530	913.885	18.87	0.5720	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			736.13530	715.585	18.87	0.4280	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			592.16540	561.807	20.28	0.3967	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,377.36540	1,363.507	20.28	0.6033	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	0.11	Call			1,480.13780	1,442.725	16.58	0.7804	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			265.33780	244.425	16.58	0.2196	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,821
€ / R	On	13/03/2017	Foreign Exchange Future			13.84830		13.80320			0.0000	17,005,712.40	1,228	80,964
€ / R	On	15/03/2017	Foreign Exchange Future			13.85410		13.80890			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			13.90270		13.85770			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.94440		13.89910			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.15150		14.10740			0.0000	4,967,176.50	351	90,351
€ / R	On	18/09/2017	Foreign Exchange Future			14.44340		14.40090			0.0000	0.00	0	1,887
€ / R	On	18/12/2017	Foreign Exchange Future			14.74420		14.70220			0.0000	0.00	0	15
€ / R	On	19/03/2018	Foreign Exchange Future			15.04570		15.00540			0.0000	0.00	0	0
Total € / R Future												21,972,888.90	1,579	173,271
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,886.80000	4,841.811	52.90	0.9996	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			1,000.87800	955.898	20.20	0.9756	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			4.07800	4.198	20.20	0.0244	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,366.80010	3,321.839	39.61	0.9994	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.00010	0.139	39.61	0.0006	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,196.99040	2,151.831	27.38	0.9992	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.00000	0.111	52.90	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.19040	0.131	27.38	0.0008	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			209.67060	229.198	14.91	0.6837	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			96.47060	70.898	14.91	0.3163	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			22.47910	24.648	16.92	0.1287	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			519.27910	476.348	16.92	0.8713	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.00000	0.108	52.90	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,896.80000	4,851.808	52.90	0.9996	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.00000	0.106	52.90	0.0003	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,906.80000	4,861.806	52.90	0.9997	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,254.55850	1,208.699	21.05	0.9849	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			3.45850	2.799	21.05	0.0151	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,371.97290	1,328.357	18.35	0.9604	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			9.67290	11.057	18.35	0.0396	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			963.23490	918.173	17.01	0.8453	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			62.33490	62.573	17.01	0.1547	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			486.28340	492.168	15.37	0.5307	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			488.88340	450.668	15.37	0.4693	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			4.78440	4.748	22.87	0.0084	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,087.44420	5,043.308	22.87	0.9915	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,097.38440	5,053.248	22.87	0.9916	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			4.90470	4.868	22.87	0.0086	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,077.50470	5,033.368	22.87	0.9914	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,222.88890	2,176.492	19.23	0.8989	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			70.28890	67.992	19.23	0.1011	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			4.84420	4.808	22.87	0.0085	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,111.67610	5,067.897	22.64	0.9557	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			42.26550	40.990	22.64	0.0440	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,121.36550	5,077.590	22.64	0.9560	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			42.88880	41.605	22.64	0.0446	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,101.98880	5,058.205	22.64	0.9554	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			42.57610	41.297	22.64	0.0443	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,762.20720	6,721.207	23.49	0.9532	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			210.34050	206.388	20.70	0.1570	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,568.14050	3,522.188	20.70	0.8430	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			209.94220	205.996	20.73	0.1566	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,577.74220	3,531.796	20.73	0.8434	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			210.74100	206.786	20.68	0.1574	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,558.54100	3,512.586	20.68	0.8426	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			54.40720	55.406	23.49	0.0468	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,056.13440	1,056.493	15.86	0.5610	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			920.73440	880.793	15.86	0.4390	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,064.52940	1,065.005	15.84	0.5643	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			909.12940	869.305	15.84	0.4357	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,060.32040	1,060.740	15.85	0.5626	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			914.92040	875.040	15.85	0.4374	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												21,972,888.90	1,579	174,951
AU\$ / R	On	13/03/2017	Foreign Exchange Future			9.92180		9.94270			0.0000	1,547,800.80	156	22,236
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.07270		10.09420			0.0000	0.00	0	7,655
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.21570		10.23860			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.35950		10.38380			0.0000	0.00	0	3
Total AU\$ / R Future												1,547,800.80	156	30,119
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.02390	0.016	30.50	0.0001	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,997.32390	2,018.216	30.50	0.9999	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.02320	0.015	30.42	0.0001	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			2,007.32320	2,028.215	30.42	0.9999	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.02450	0.013	30.34	0.0001	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			2,017.32450	2,038.213	30.34	0.9999	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			8.72110	7.967	16.41	0.0243	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,974.52110	1,995.267	16.41	0.9757	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			8.55920	7.929	16.46	0.0241	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,984.35920	2,005.229	16.46	0.9759	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			8.88610	8.006	16.36	0.0244	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,964.68610	1,985.306	16.36	0.9756	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,976.53520	1,996.190	16.15	0.9204	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			44.66880	41.454	16.17	0.0788	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,986.06880	2,005.754	16.17	0.9212	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			44.20670	41.023	16.19	0.0780	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,995.60670	2,015.323	16.19	0.9220	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			45.13520	41.890	16.15	0.0796	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			128.18730	123.224	15.23	0.1734	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,624.38730	1,643.724	15.23	0.8266	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			130.37730	125.334	15.20	0.1760	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,606.57730	1,625.834	15.20	0.8240	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			129.27590	124.275	15.22	0.1747	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,615.47590	1,634.775	15.22	0.8253	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,547,800.80	156	30,119
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.78390		9.81680			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.96220		9.99530			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.13280		10.16680			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.30580		10.34000			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			0.57890	0.540	54.91	0.0021	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,923.77890	2,956.640	54.91	0.9979	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.58970	0.550	55.15	0.0022	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,933.78970	2,966.650	55.15	0.9978	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.56770	0.530	54.67	0.0021	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,913.76770	2,946.630	54.67	0.9979	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			21.98950	19.945	17.91	0.0508	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,766.68950	1,797.745	17.91	0.9492	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			21.64470	19.633	17.93	0.0501	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,776.34470	1,807.433	17.93	0.9499	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			22.34000	20.263	17.89	0.0516	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,757.04000	1,788.063	17.89	0.9484	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			138.09300	129.001	16.28	0.2005	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,261.29300	1,286.201	16.28	0.7995	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			136.69550	127.680	16.29	0.1988	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,269.89550	1,294.880	16.29	0.8012	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			139.50760	130.340	16.26	0.2023	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,252.70760	1,277.540	16.26	0.7977	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			435.95240	415.592	14.16	0.4542	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			635.95240	649.792	14.16	0.5458	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			432.40510	412.171	14.18	0.4514	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			642.40510	656.371	14.18	0.5486	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			439.52450	419.042	14.14	0.4571	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			629.52450	643.242	14.14	0.5429	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 CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	20
CHF / R	On	13/03/2017	Foreign Exchange Future			12.98360		12.97070			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.28500		13.27350			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.57700		13.56750			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.87960		13.87220			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			0.09570	0.202	50.96	0.0007	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			4,089.39570	4,076.602	50.96	0.9993	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			0.09300	0.197	50.96	0.0007	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			4,099.39300	4,086.597	50.96	0.9993	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			0.09840	0.208	50.96	0.0007	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			4,079.39840	4,066.608	50.96	0.9993	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			33.96210	28.277	19.35	0.0503	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,640.46210	2,623.277	19.35	0.9497	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			33.57830	27.905	19.36	0.0497	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,650.07830	2,632.905	19.36	0.9503	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			34.35110	28.653	19.35	0.0508	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,630.85110	2,613.653	19.35	0.9492	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			219.27980	213.105	19.25	0.2088	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,041.77980	2,026.105	19.25	0.7912	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			217.95530	211.795	19.27	0.2077	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,050.45530	2,034.795	19.27	0.7923	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			220.61020	214.425	19.24	0.2099	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,033.11020	2,017.425	19.24	0.7901	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			774.12020	762.759	16.86	0.5014	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			931.92020	913.159	16.86	0.4986	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			770.40890	759.063	16.87	0.4995	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			938.20890	919.463	16.87	0.5005	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			777.84490	766.479	16.84	0.5032	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			925.64490	906.879	16.84	0.4968	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			1.89860		1.90750			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.91270		1.92310			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.92690		1.93900			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.94120		1.95420			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			0.14370	0.256	50.09	0.0006	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	13/03/2017	Foreign Exchange Option	2.49	Put			5,825.14370	5,914.256	50.09	0.9994	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.11780	0.213	50.09	0.0005	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,925.11780	6,014.213	50.09	0.9995	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			0.17500	0.306	50.09	0.0007	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,725.17500	5,814.306	50.09	0.9993	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			62.16280	52.372	19.33	0.0625	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,431.16280	3,525.372	19.33	0.9375	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			71.29800	60.456	19.13	0.0713	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,240.29800	3,333.456	19.13	0.9287	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			66.56110	56.260	19.23	0.0667	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,335.56110	3,429.260	19.23	0.9333	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			322.78180	291.877	17.55	0.2174	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,432.78180	2,522.877	17.55	0.7826	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			308.18820	278.555	17.65	0.2087	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,518.18820	2,609.555	17.65	0.7913	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			338.47790	306.266	17.45	0.2267	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,348.47790	2,437.266	17.45	0.7733	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,052.41600	975.737	15.40	0.4994	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,110.41600	1,163.737	15.40	0.5006	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,140.82000	1,059.660	15.28	0.5290	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			998.82000	1,047.660	15.28	0.4710	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,094.93120	1,016.063	15.33	0.5140	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,052.93120	1,104.063	15.33	0.4860	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			1.90560		1.91580			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			321.61340	278.394	16.14	0.3455	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			763.61340	822.394	16.14	0.6545	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			292.09890	251.933	16.30	0.3192	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			834.09890	895.933	16.30	0.6808	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			265.06740	227.824	16.45	0.2943	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			907.06740	971.824	16.45	0.7057	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			1.86740		1.86140			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.90970		1.90400			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			0.67990	0.585	38.96	0.0017	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	13/03/2017	Foreign Exchange Option	2.26	Put			3,986.67990	3,926.585	38.96	0.9983	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			0.71380	0.652	40.16	0.0018	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			4,086.71380	4,026.652	40.16	0.9982	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			0.74890	0.723	41.36	0.0020	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,186.74890	4,126.723	41.36	0.9980	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			97.40690	99.932	18.05	0.1141	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,657.40690	2,602.932	18.05	0.8859	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			92.09770	94.487	18.25	0.1080	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,752.09770	2,697.487	18.25	0.8920	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			87.16630	89.431	18.45	0.1022	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,847.16630	2,792.431	18.45	0.8978	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			1.68920		1.69230			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.72000		1.72320			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74820		1.75170			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77550		1.77940			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			0.22270	0.277	45.68	0.0008	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,577.22270	4,608.277	45.68	0.9992	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.22870	0.306	46.85	0.0009	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,677.22870	4,708.306	46.85	0.9991	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			0.21690	0.250	44.52	0.0008	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,477.21690	4,508.250	44.52	0.9992	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			131.54790	122.450	20.54	0.1328	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,499.54790	2,522.450	20.54	0.8672	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			123.98490	115.276	20.72	0.1255	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,591.98490	2,615.276	20.72	0.8745	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			116.93810	108.600	20.90	0.1187	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,684.93810	2,708.600	20.90	0.8813	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			342.80270	323.334	19.01	0.2395	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,325.80270	2,341.334	19.01	0.7605	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			326.98170	308.055	19.12	0.2298	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,409.98170	2,426.055	19.12	0.7702	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			358.01890	338.164	18.88	0.2492	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,241.01890	2,256.164	18.88	0.7508	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,094.63480	1,061.763	16.42	0.5376	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,000.63480	1,006.763	16.42	0.4624	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,053.44930	1,020.862	16.52	0.5225	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,059.44930	1,065.862	16.52	0.4775	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,137.39510	1,104.246	16.32	0.5529	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			943.39510	949.246	16.32	0.4471	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 HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.12740		0.12760			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12730		0.12750			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12720		0.12720			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12720		0.12730			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			9.20360		9.28660			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.33660		9.42060			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.46330		9.54940			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.59020		9.67840			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			0.02320	0.031	32.17	0.0003	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,803.42320	1,886.431	32.17	0.9997	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.02240	0.033	32.43	0.0003	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,813.42240	1,896.433	32.43	0.9997	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.02160	0.035	32.69	0.0003	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,823.42160	1,906.435	32.69	0.9997	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			16.53480	13.204	16.38	0.0405	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,545.93480	1,626.604	16.38	0.9595	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			16.20350	12.949	16.40	0.0398	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,555.60350	1,636.349	16.40	0.9602	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			16.87340	13.464	16.36	0.0413	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,536.27340	1,616.864	16.36	0.9587	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,143.78910	1,210.947	15.18	0.8261	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			111.87590	93.111	15.20	0.1720	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,152.47590	1,219.811	15.20	0.8280	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			114.51650	95.396	15.16	0.1757	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,135.11650	1,202.096	15.16	0.8243	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			113.18910	94.247	15.18	0.1739	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			786.45880	825.632	20.79	0.5096	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			659.50630	610.925	20.77	0.4881	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			791.10630	830.725	20.77	0.5119	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			654.17850	606.044	20.75	0.4858	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			795.77850	835.844	20.75	0.5142	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			664.85880	615.832	20.79	0.4904	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Future			1.25480		1.25750			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.26890		1.27400			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28310		1.28790			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29620		1.30280			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			1,725.00000	1,752.000		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			1,825.00000	1,852.000		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			1,625.00000	1,652.000		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			1,060.00000	1,111.000		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			1,160.00000	1,211.000		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			1,260.00000	1,311.000		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			821.00000	869.000		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			921.00000	969.000		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			721.00000	769.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			172.00000	238.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			28.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	38.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			72.00000	138.000		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			1.22430		1.22650			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22740		1.22970			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.23070		1.23300			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.23440		1.23690			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	4,048
Total QUANTO £ / \$												0.00	0	4,048
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.05600		1.05070			0.0000	0.00	0	1,363
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06100		1.05580			0.0000	62,160,807.00	58,587	71,288
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.06620		1.06110			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.07190		1.06680			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												62,160,807.00	58,587	72,651
Total QUANTO € / \$												62,160,807.00	58,587	72,651
RAIN	On	13/03/2017	Foreign Exchange Future			21,836.58000		21,851.22000			0.0000	0.00	0	0
RAIN	On	19/06/2017	Foreign Exchange Future			22,209.40000		22,229.82000			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			9.27130		9.29780			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.43370		9.46160			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			0.04040	0.035	29.92	0.0003	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,702.24040	1,728.735	29.92	0.9997	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			0.03890	0.034	30.00	0.0003	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,712.23890	1,738.734	30.00	0.9997	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			0.04200	0.036	29.85	0.0003	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,692.24200	1,718.736	29.85	0.9997	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			51.42460	46.905	16.33	0.1185	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,109.82460	1,133.205	16.33	0.8815	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			50.46290	46.028	16.34	0.1165	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,118.86290	1,142.328	16.34	0.8835	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			52.40340	47.799	16.31	0.1204	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,100.80340	1,124.099	16.31	0.8796	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			3.51550		3.53360			0.0000	0.00	0	19,800
TRY / R	On	19/06/2017	Foreign Exchange Future			3.48010		3.49950			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	19,800
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.02070	0.000	23.55	0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,336.42070	1,354.500	23.55	1.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.01890	0.000	23.55	0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,346.41890	1,364.500	23.55	1.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.02260	0.000	23.55	0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,326.42260	1,344.500	23.55	1.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			5.80200	4.578	19.79	0.0324	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			776.30200	794.478	19.79	0.9676	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			5.81660	4.636	20.01	0.0325	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			786.31660	804.536	20.01	0.9675	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			5.78840	4.520	19.56	0.0324	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	4.26	Put			766.28840	784.420	19.56	0.9676	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	19,800
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34360		1.35540			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31970		1.31990			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.30080		1.31600			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.28070		1.24040			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2,054,340,392.40	208,148	1,119,622
Total Options												0.00	0	1,700,299
Grand Total:												2,054,340,392.40	208,148	2,819,921