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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2017

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			13.08500		12.99190			0.0000	1,296,998,285.00	99,121	345,443
\$ / R On 16/03/2017 Foreign Exchange Future			13.08960		12.99650			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.09190		12.99870			0.0000	0.00	0	3,634
\$ / R On 29/03/2017 Foreign Exchange Future			13.12140		13.02790			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.12590		13.03230			0.0000	39,377.70	3	6,649
\$ / R On 03/04/2017 Foreign Exchange Future			13.13270		13.03910			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			13.15080		13.05700			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.15310		13.05920			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.15530		13.06150			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.16660		13.07270			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.17340		13.07940			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.18240		13.08840			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.18910		13.09510			0.0000	92,323.70	7	2,074
\$ / R On 04/05/2017 Foreign Exchange Future			13.20270		13.10860			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.21850		13.12420			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.25250		13.15780			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.30710		13.21180			0.0000	1,616,759,421.60	121,496	325,266
\$ / R On 28/06/2017 Foreign Exchange Future			13.32760		13.23210			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.33210		13.23670			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			13.35950		13.26390			0.0000	0.00	0	0
\$ / R On 21/07/2017 Foreign Exchange Future			13.38000		13.28420			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			13.38910		13.29330			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.39370		13.29780			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.40280		13.30690			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.42790		13.33180			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.46890		13.37260			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.51440		13.41770			0.0000	7,095,060.00	525	19,375
\$ / R	On	27/09/2017	Foreign Exchange Future			13.53470		13.43790			0.0000	0.00	0	415
\$ / R	On	23/10/2017	Foreign Exchange Future			13.59340		13.49630			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.60240		13.50530			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.64080		13.54340			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.67470		13.57710			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.71960		13.62180			0.0000	2,428,369.20	177	16,670
\$ / R	On	22/12/2017	Foreign Exchange Future			13.72840		13.63070			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.84590		13.74850			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.85030		13.75300			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.92130		13.82430			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.00330		13.90710			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.03870		13.94290			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.04760		13.95190			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.12300		14.02800			0.0000	0.00	0	70
\$ / R	On	13/08/2018	Foreign Exchange Future			14.24710		14.15330			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.32460		14.23160			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.45100		14.35920			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.51970		14.42860			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.65490		14.56510			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.72870		14.63970			0.0000	0.00	0	0
Total \$ / R Future												2,923,412,837.20	221,329	725,186
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			0.06040	0.064	40.42	0.0004	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			2,358.16040	2,265.064	40.42	0.9996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			0.05910	0.063	40.53	0.0004	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			2,368.15910	2,275.063	40.53	0.9996	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			0.06180	0.065	40.32	0.0004	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			2,348.16180	2,255.065	40.32	0.9996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,428.10000	8,335.000	79.63	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	0.000	79.63	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			0.61550	0.583	71.73	0.0019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,758.71550	3,665.583	71.73	0.9981	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			4,008.71820	3,915.862	78.32	0.9975	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.61820	0.862	78.32	0.0025	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			0.06040	0.044	45.11	0.0003	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,748.16040	2,655.044	45.11	0.9997	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,388.10170	6,295.004	79.63	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.00170	0.004	79.63	0.0000	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.05250	0.038	44.06	0.0002	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,708.15250	2,615.038	44.06	0.9998	0.00	0	6,370

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			6,008.10480	5,915.010	79.63	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.00480	0.010	79.63	0.0000	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			0.07930	0.079	39.18	0.0005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			2,238.17930	2,145.079	39.18	0.9995	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,438.12060	5,345.042	79.63	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.02060	0.042	79.63	0.0001	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,448.12010	5,355.041	79.63	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.02010	0.040	79.63	0.0001	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			793.63010	885.622	23.58	0.9946	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			1.73010	0.622	23.58	0.0054	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			91.24670	139.920	14.97	0.6483	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			99.34670	54.920	14.97	0.3517	0.00	0	95,697
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1.71750	1.347	27.12	0.0097	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			1,109.81750	1,016.347	27.12	0.9903	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,318.40710	4,225.531	79.63	0.9984	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.30710	0.531	79.63	0.0016	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			4.71680	4.787	23.13	0.0345	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			762.81680	669.787	23.13	0.9655	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			0.36130	0.279	33.14	0.0019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,658.46130	1,565.279	33.14	0.9981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			0.77590	0.557	30.54	0.0039	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,408.87590	1,315.557	30.54	0.9961	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			3,228.32870	3,135.198	57.76	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.22870	0.199	57.76	0.0008	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,808.17390	2,715.056	46.69	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.07390	0.056	46.69	0.0003	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1.07360	0.734	29.40	0.0052	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,309.17360	1,215.734	29.40	0.9948	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,488.14570	2,395.052	41.78	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			0.04570	0.052	41.78	0.0003	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,248.10000	8,155.000	79.63	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00000	0.000	79.63	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			11.21600	11.984	19.52	0.0877	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			519.31600	426.984	19.52	0.9123	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			500.83210	588.912	21.06	0.9691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			8.93210	3.912	21.06	0.0309	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,508.66690	1,415.417	31.58	0.9971	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			0.56690	0.417	31.58	0.0029	0.00	0	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			713.66780	620.659	22.41	0.9589	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			5.56780	5.659	22.41	0.0411	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			2,008.23880	1,915.124	36.78	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			0.13880	0.123	36.78	0.0008	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,508.50300	3,415.369	65.14	0.9987	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			0.40300	0.369	65.14	0.0013	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,448.78350	1,355.495	30.96	0.9965	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			0.68350	0.495	30.96	0.0035	0.00	0	100

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	13.25	Call		30.49080	36.705	15.92	0.2536	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		288.59080	201.705	15.92	0.7464	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call		2.23390	1.884	25.98	0.0136	0.00	0	521
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put		1,010.33390	916.884	25.98	0.9864	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		3,008.23330	2,915.109	51.96	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		0.13330	0.109	51.96	0.0005	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put		2,108.20810	2,015.101	37.82	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call		0.10810	0.101	37.82	0.0007	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		58.64280	76.802	13.76	0.4748	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		166.74280	91.802	13.76	0.5252	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put		664.70930	571.743	21.69	0.9508	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		6.60930	6.743	21.69	0.0492	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put		1,968.25380	1,875.134	36.37	0.9991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call		0.15380	0.134	36.37	0.0009	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		79.95070	119.252	14.61	0.6006	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		118.05070	64.252	14.61	0.3994	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put		1,918.27530	1,825.150	35.85	0.9990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call		0.17530	0.150	35.85	0.0010	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put		2,508.14390	2,415.050	41.98	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call		0.04390	0.050	41.98	0.0003	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		29.22190	34.981	16.06	0.2428	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		297.32190	209.981	16.06	0.7572	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put		1,888.28980	1,795.160	35.54	0.9989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call		0.18980	0.160	35.54	0.0011	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		37.80460	46.820	15.20	0.3145	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		245.90460	161.820	15.20	0.6855	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put		1,628.49460	1,535.301	32.83	0.9979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call		0.39460	0.301	32.83	0.0021	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put		911.06460	817.691	24.84	0.9805	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call		2.96460	2.691	24.84	0.0195	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		76.49370	112.672	14.49	0.5838	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		124.59370	67.672	14.49	0.4162	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put		1,219.41470	1,125.955	28.38	0.9932	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call		1.31470	0.955	28.38	0.0068	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		47.03130	59.930	14.48	0.3882	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		205.13130	124.930	14.48	0.6118	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		272.23440	349.372	18.02	0.8926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		30.33440	14.372	18.02	0.1074	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put		1,000.39590	906.950	25.87	0.9859	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call		2.29590	1.950	25.87	0.0141	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put		1,518.64970	1,425.406	31.69	0.9972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call		0.54970	0.406	31.69	0.0028	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put		930.89680	837.501	25.07	0.9819	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call		2.79680	2.501	25.07	0.0181	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call		96.87810	147.099	15.10	0.6632	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put		94.97810	52.099	15.10	0.3368	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put			332.79750	243.925	16.64	0.7959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call			24.69750	28.925	16.64	0.2041	0.00	0	44,200
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call			73.18200	106.255	14.36	0.5666	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put			131.28200	71.254	14.36	0.4334	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call			140.69830	200.874	15.95	0.7546	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put			68.79830	35.874	15.95	0.2454	0.00	0	5,400
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Call			360.46840	443.458	19.24	0.9348	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Put			18.56840	8.458	19.24	0.0652	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.70	Call			315.63630	396.011	18.63	0.9163	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.70	Put			23.73630	11.011	18.63	0.0837	0.00	0	250
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			928.51080	836.107	22.50	0.9664	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			5.01080	5.707	22.50	0.0336	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			163.40480	104.074	15.13	0.4416	0.00	0	25,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			112.10480	145.974	15.13	0.5584	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call			300.81580	371.894	17.16	0.8403	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put			52.11580	29.994	17.16	0.1597	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put			760.08930	669.667	20.34	0.9357	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call			8.78930	11.567	20.34	0.0643	0.00	0	15,000
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,412.94260	2,319.443	24.93	0.9964	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.84260	0.843	24.93	0.0036	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			534.33770	450.988	16.45	0.7584	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			62.23770	72.388	16.45	0.2416	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,592.06780	1,498.729	20.47	0.9809	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			4.36780	4.629	20.47	0.0191	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			274.14620	209.922	14.75	0.4978	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			173.24620	202.622	14.75	0.5022	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			196.28680	231.313	14.61	0.5488	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			237.18680	178.613	14.61	0.4512	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			334.07470	264.123	15.10	0.5647	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			143.17470	166.823	15.10	0.4353	0.00	0	15,400
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			930.13600	842.596	17.82	0.8519	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			47.13600	53.396	17.82	0.1481	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,962.28770	3,868.421	30.84	0.9960	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			1.48770	1.521	30.84	0.0040	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			48.68370	55.109	17.85	0.1500	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			939.48370	852.009	17.85	0.8500	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			788.39250	703.842	17.33	0.7998	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			67.59250	76.942	17.33	0.2002	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			685.61790	603.089	16.88	0.7572	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			84.81790	96.190	16.88	0.2428	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			930.81540	844.004	17.85	0.8427	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			52.31540	59.304	17.85	0.1573	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,346.20840	1,255.799	18.99	0.9137	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			28.90840	32.399	18.99	0.0863	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,269.65000	1,180.318	18.81	0.8915	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			39.05000	43.718	18.81	0.1085	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,983.79110	1,891.455	20.14	0.9630	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			12.19110	13.855	20.14	0.0370	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			101.13120	113.899	17.23	0.2415	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			812.73120	731.499	17.23	0.7585	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			159.51250	179.700	16.23	0.3538	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			571.11250	497.300	16.23	0.6462	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,605.53170	2,512.040	21.18	0.9871	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			3.93170	4.441	21.18	0.0129	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,584.59370	3,490.337	25.84	0.9930	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			2.99370	2.737	25.84	0.0070	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			63.22160	71.041	18.10	0.1605	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,074.82160	988.641	18.10	0.8395	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			13.58540	15.447	20.04	0.0409	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,925.18540	1,833.047	20.04	0.9591	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,192.80730	1,105.734	18.47	0.8567	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			57.90730	64.834	18.47	0.1433	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			696.92910	621.204	16.70	0.6815	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			155.52910	173.904	16.70	0.3185	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			605.83440	533.846	16.27	0.6167	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			210.03440	232.346	16.27	0.3833	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			609.37900	536.041	16.12	0.5828	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			267.17900	288.541	16.12	0.4172	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,829.06910	2,734.170	21.30	0.9666	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			16.86910	16.670	21.30	0.0334	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			42.46580	43.164	20.87	0.0692	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,610.66580	2,516.064	20.87	0.9308	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,498.40100	6,403.142	22.39	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.20100	0.242	22.39	0.0006	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			94.58250	98.752	19.24	0.1472	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,351.93610	2,257.981	20.38	0.9133	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			378.56770	403.635	15.69	0.4869	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			53.26260	54.579	20.39	0.0860	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,361.46260	2,267.479	20.39	0.9140	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			52.79370	54.083	20.41	0.0853	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,370.99370	2,276.983	20.41	0.9147	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			53.73610	55.081	20.38	0.0867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			286.26380	303.676	16.46	0.3894	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,873.56440	1,781.751	19.44	0.8660	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			85.36440	88.851	19.44	0.1340	0.00	0	3,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			657.50080	706.588	14.59	0.7055	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			245.70080	199.488	14.59	0.2945	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			556.76770	486.535	15.69	0.5131	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			169.46720	177.689	17.86	0.2478	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,012.53230	1,919.930	19.72	0.8822	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			74.33230	77.030	19.72	0.1178	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			629.87120	556.553	15.97	0.5506	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			341.67120	363.653	15.97	0.4494	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			764.46380	686.576	16.46	0.6106	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			27.00340	28.334	21.40	0.0471	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			712.48120	765.418	14.43	0.7380	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			210.68120	168.318	14.43	0.2620	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			190.68840	200.594	17.55	0.2752	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,108.88840	1,023.494	17.55	0.7248	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,217.66720	1,130.589	17.86	0.7522	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			40.00010	40.567	21.00	0.0653	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,247.46390	2,153.854	20.18	0.9048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			59.26390	60.954	20.18	0.0952	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			214.84040	226.715	17.23	0.3055	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,003.04040	919.615	17.23	0.6945	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,015.20340	2,921.234	21.40	0.9529	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			136.84110	142.600	18.44	0.2040	0.00	0	42,100
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,822.02500	2,728.096	21.23	0.9427	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			33.82500	35.196	21.23	0.0573	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			159.13150	166.554	18.03	0.2341	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,277.33150	1,189.454	18.03	0.7659	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,678.20010	2,583.467	21.00	0.9347	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			30.22780	31.580	21.32	0.0520	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			242.29960	256.224	16.91	0.3386	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			900.49960	819.124	16.91	0.6614	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,687.76190	2,593.111	21.02	0.9353	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			39.56190	40.211	21.02	0.0647	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,425.04110	1,335.500	18.44	0.7960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,840.77450	4,745.933	22.39	0.9938	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			251.44270	266.052	16.81	0.3494	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			869.64270	788.952	16.81	0.6506	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			182.20090	191.425	17.67	0.2644	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,150.40090	1,064.326	17.67	0.7356	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,918.42780	2,824.480	21.32	0.9480	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			14.77740	15.959	21.88	0.0280	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			194.20430	204.393	17.50	0.2797	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,092.40430	1,007.293	17.50	0.7203	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,073.43160	2,979.448	21.46	0.9555	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			25.23160	26.548	21.46	0.0445	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			2.57450	3.033	22.39	0.0062	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,342.41320	2,248.488	20.36	0.9125	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,439.25500	5,344.154	22.39	0.9973	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			1.05500	1.254	22.39	0.0027	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			174.12370	182.710	17.79	0.2539	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,192.32370	1,105.610	17.79	0.7461	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,532.97740	3,438.859	21.88	0.9720	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,772.78250	1,681.652	19.24	0.8528	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,940.42440	4,845.524	22.39	0.9946	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	18.15	Call			2.22440	2.624	22.39	0.0054	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			546.85260	587.728	14.94	0.6308	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			335.05260	280.628	14.94	0.3692	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			54.21320	55.588	20.36	0.0875	0.00	0	1,000
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			637.58760	565.501	16.01	0.5401	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			369.68760	393.101	16.01	0.4599	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,039.90730	2,945.992	21.29	0.9471	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			32.00730	33.592	21.29	0.0529	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			778.91810	702.468	16.50	0.5984	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			315.61810	334.568	16.50	0.4016	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,720.87310	4,625.780	21.10	0.9902	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			4.77310	5.280	21.10	0.0098	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			283.81560	299.607	17.03	0.3511	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			969.91560	890.107	17.03	0.6489	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,468.27080	1,381.052	18.33	0.7588	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			192.47080	201.052	18.33	0.2412	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			567.98500	604.433	15.41	0.5781	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			474.68500	415.333	15.41	0.4219	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,249.23220	1,165.318	17.73	0.7078	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			242.53220	254.418	17.73	0.2922	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,278.62790	3,181.627	21.15	0.9376	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			46.42790	45.327	21.15	0.0624	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			656.98840	587.991	16.00	0.5119	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			454.78840	481.691	16.00	0.4881	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			807.03120	733.386	16.45	0.5690	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			393.93120	416.186	16.45	0.4310	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			832.97190	759.661	16.50	0.5658	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			414.77190	437.561	16.50	0.4342	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			673.83960	607.587	15.94	0.4864	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			546.43960	576.487	15.94	0.5136	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,536.10490	3,438.331	21.69	0.9217	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			68.70490	67.231	21.69	0.0783	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			969.89720	1,025.638	14.75	0.7242	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			302.19720	261.238	14.75	0.2758	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			509.78900	536.002	16.43	0.4640	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			852.08900	781.602	16.43	0.5360	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,089.11090	2,994.036	20.83	0.8846	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,032.92420	3,935.041	22.60	0.9257	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			70.35550	69.154	22.62	0.0740	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,042.65550	3,944.754	22.62	0.9260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			70.89320	69.729	22.58	0.0746	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,023.19320	3,925.329	22.58	0.9254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			601.55700	633.417	15.95	0.5268	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,712.86360	2,620.366	20.18	0.8586	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			130.56360	134.766	20.18	0.1414	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,664.40560	3,567.357	21.91	0.9125	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			82.10560	81.756	21.91	0.0875	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			70.62420	69.441	22.60	0.0743	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,381.43720	1,299.020	17.78	0.6780	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,561.57190	1,476.625	18.21	0.7129	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			289.27190	301.025	18.21	0.2871	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			829.06080	874.779	15.10	0.6582	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			411.36080	360.378	15.10	0.3418	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			683.85700	619.017	15.95	0.4732	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			44.23950	45.678	22.91	0.0513	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			641.17400	676.099	15.78	0.5523	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			623.47400	561.699	15.78	0.4477	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,693.39800	3,596.275	21.97	0.9137	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			81.09800	80.675	21.97	0.0863	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			329.13720	343.420	17.78	0.3220	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,184.83620	1,105.879	17.30	0.6333	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,471.61810	3,375.125	21.55	0.9043	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			89.31810	89.525	21.55	0.0957	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,582.30000	986,485.600	22.91	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	22.91	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,626.53950	4,531.278	22.91	0.9487	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			106.81090	108.436	20.83	0.1154	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			360.05420	376.330	17.49	0.3482	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,262.35420	1,181.930	17.49	0.6518	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			513.03390	539.448	16.42	0.4663	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			845.33390	775.049	16.42	0.5337	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			382.53620	400.279	17.30	0.3667	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			688.94640	625.083	15.98	0.4677	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			626.84640	659.783	15.98	0.5323	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,777.81810	3,681.286	22.10	0.9110	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			85.71810	85.986	22.10	0.0890	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,652.24060	1,568.893	18.33	0.6977	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			338.54060	352.293	18.33	0.3023	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,050.18900	3,953.609	22.58	0.9016	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			105.48900	106.009	22.58	0.0984	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			703.91750	642.177	16.04	0.4510	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			709.21750	744.577	16.04	0.5490	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			1,018.66580	948.165	16.83	0.5425	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			582.06580	608.965	16.83	0.4575	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			716.84880	655.959	16.04	0.4355	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			793.94880	830.659	16.04	0.5645	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,287.10850	4,193.051	22.88	0.8921	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			124.20850	127.751	22.88	0.1079	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			166.47300	168.255	21.93	0.1358	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,844.67300	3,748.655	21.93	0.8642	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			165.99530	167.757	21.95	0.1354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,854.19530	3,758.157	21.95	0.8646	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			166.95320	168.755	21.92	0.1362	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,835.15320	3,739.155	21.92	0.8638	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,888.26420	1,806.211	18.64	0.6942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			390.06420	405.811	18.64	0.3058	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,606.15810	1,677.963	14.67	0.8326	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			194.35810	168.363	14.67	0.1674	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,085.25880	1,133.922	15.25	0.6798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			463.45880	414.322	15.25	0.3202	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,397.08880	1,460.829	14.85	0.7809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			275.28880	241.229	14.85	0.2191	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,022.50830	1,068.290	15.44	0.6539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			520.70830	468.690	15.44	0.3461	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			968.02020	1,011.259	15.61	0.6302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			576.22020	521.659	15.61	0.3698	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,853.41910	2,763.138	20.11	0.8051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			235.21910	242.738	20.11	0.1949	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,791.16520	1,709.588	18.46	0.6792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			412.96520	429.188	18.46	0.3208	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,769.30440	1,846.891	14.57	0.8653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			147.50440	127.291	14.57	0.1347	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			613.70570	639.648	17.06	0.4485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,141.90570	1,070.048	17.06	0.5515	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,721.10040	3,625.365	21.70	0.8586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			172.90040	174.965	21.70	0.1414	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,683.16380	3,587.521	21.63	0.8568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			174.96380	177.121	21.63	0.1432	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			604.81430	630.313	17.11	0.4433	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,163.01430	1,090.714	17.11	0.5567	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,749.57910	3,653.775	21.75	0.8599	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			171.37910	173.375	21.75	0.1401	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			519.38090	540.166	17.63	0.3908	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,397.58090	1,320.566	17.63	0.6092	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,560.07530	4,466.663	22.85	0.8963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			121.87530	126.263	22.85	0.1037	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			631.93910	658.780	16.97	0.4591	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			1,100.13910	1,029.180	16.97	0.5409	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			512.16930	532.597	17.68	0.3862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,420.36930	1,342.997	17.68	0.6138	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,390.71230	3,295.868	21.06	0.8418	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			192.51230	195.468	21.06	0.1582	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			911.79180	952.366	15.80	0.6047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			639.99180	582.766	15.80	0.3953	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			660.41910	688.671	16.83	0.4754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			1,038.61910	969.071	16.83	0.5246	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,787.58600	3,691.696	21.83	0.8617	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			169.38600	171.296	21.83	0.1383	0.00	0	33,000

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	13.38	Call			898.24790	938.173	15.85	0.5983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			656.44790	598.573	15.85	0.4017	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			3,138.52040	3,044.522	20.57	0.8266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			210.32040	214.122	20.57	0.1734	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			260.97760	269.825	19.80	0.2143	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,639.17760	2,550.225	19.80	0.7857	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			725.71490	665.506	16.04	0.4251	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			856.41490	893.906	16.04	0.5749	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,517.44940	4,427.326	22.94	0.8908	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			128.14940	135.726	22.94	0.1092	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,180.70440	1,111.614	17.08	0.5279	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			729.20440	757.514	17.08	0.4721	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,167.05530	1,098.333	17.05	0.5237	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			740.05530	768.633	17.05	0.4763	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			644.19100	591.179	15.74	0.3573	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,168.49100	1,212.479	15.74	0.6427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,326.45030	1,380.278	15.44	0.6968	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			502.15030	458.978	15.44	0.3032	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,133.44510	2,053.753	18.88	0.6741	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,929.71680	3,837.133	21.76	0.8219	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			497.74510	515.053	18.88	0.3259	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			263.39980	267.793	21.78	0.1776	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,939.09980	3,846.493	21.78	0.8224	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			262.78200	267.152	21.80	0.1772	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,948.48200	3,855.852	21.80	0.8228	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			264.01680	268.433	21.76	0.1781	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,407.80040	2,328.256	19.31	0.6873	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			504.90040	521.556	19.31	0.3127	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,763.21240	1,689.367	18.26	0.6014	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			670.31240	692.667	18.26	0.3986	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,330.04100	1,264.212	17.49	0.5156	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			872.94100	902.912	17.49	0.4844	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,262.99110	1,198.659	17.36	0.4998	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			914.89110	946.259	17.36	0.5002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,252.83390	1,294.143	16.54	0.6101	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			864.83390	811.143	16.54	0.3899	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			369.72630	379.748	21.82	0.2144	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,041.72630	3,956.748	21.82	0.7856	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			369.00280	379.003	21.84	0.2140	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,051.00280	3,966.003	21.84	0.7860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			370.44820	380.495	21.81	0.2149	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,032.44820	3,947.495	21.81	0.7851	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,486.24970	1,424.135	17.86	0.5056	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,019.54970	1,051.235	17.86	0.4944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,025.18340	1,055.559	18.13	0.4806	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,643.58340	1,580.959	18.13	0.5194	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,022.10770	1,052.388	18.14	0.4795	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,650.50770	1,587.788	18.14	0.5205	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,019.04990	1,049.221	18.15	0.4783	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,657.44990	1,594.621	18.15	0.5217	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,647.87190	1,588.447	18.15	0.5003	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,147.07190	1,179.447	18.15	0.4997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,147.90430	1,179.117	18.36	0.4879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,789.30430	1,729.417	18.36	0.5121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,144.81440	1,175.935	18.36	0.4869	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,796.21440	1,736.235	18.36	0.5131	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,141.73450	1,172.771	18.37	0.4859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,803.13450	1,743.071	18.37	0.5141	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,803.45590	1,746.134	18.37	0.4957	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,268.55590	1,301.034	18.37	0.5043	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,277.05120	1,312.419	18.65	0.4948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,947.35120	1,893.719	18.65	0.5052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,273.95460	1,309.241	18.66	0.4939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,954.25460	1,900.540	18.66	0.5061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,270.87560	1,306.079	18.67	0.4930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,961.17560	1,907.379	18.67	0.5070	0.00	0	0
Total \$ / R Option												0.00	0	1,698,469
Total \$ / R												2,923,412,837.20	221,329	2,423,655
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.08500		12.99190			0.0000	392,550.00	30	496
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.30710		13.21180			0.0000	5,322,840.00	400	200
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.51440		13.41770			0.0000	0.00	0	7
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.71960		13.62180			0.0000	0.00	0	3
Total \$ / R MAXI Future												5,715,390.00	430	706
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			61.82120	86.157	78.32	0.0025	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			400,871.82120	391,586.157	78.32	0.9975	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			60.46230	87.414	78.58	0.0025	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			401,870.46230	392,587.414	78.58	0.9975	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			63.20920	84.911	78.06	0.0025	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			399,873.20920	390,584.911	78.06	0.9975	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			2,202.15740	2,330.888	21.57	0.0395	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			319,022.15740	309,620.888	21.57	0.9605	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			2,177.31340	2,305.767	21.58	0.0391	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			319,997.31340	310,595.767	21.58	0.9609	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			2,227.33660	2,356.285	21.56	0.0399	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			318,047.33660	308,646.285	21.56	0.9601	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			21,735.69080	22,646.119	18.96	0.2244	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			194,965.69080	186,206.119	18.96	0.7756	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			21,601.29850	22,503.889	18.97	0.2232	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			195,831.29850	187,063.889	18.97	0.7768	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			21,871.01090	22,789.634	18.94	0.2256	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			194,101.01090	185,349.634	18.94	0.7744	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			74,712.65110	77,966.793	16.43	0.5229	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			87,532.65110	81,006.793	16.43	0.4771	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			74,343.73410	77,579.090	16.45	0.5209	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			88,163.73410	81,619.090	16.45	0.4791	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			75,083.99200	78,356.046	16.41	0.5248	0.00	0	0	
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			86,903.99200	80,396.046	16.41	0.4752	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												5,715,390.00	430	706
£ / R	On 13/03/2017	Foreign Exchange Future			15.92510		15.81730			0.0000		88,925,758.40	5,584	58,362
£ / R	On 31/03/2017	Foreign Exchange Future			15.98070		15.87270			0.0000		0.00	0	270
£ / R	On 13/04/2017	Foreign Exchange Future			16.02500		15.91670			0.0000		0.00	0	61
£ / R	On 25/04/2017	Foreign Exchange Future			16.06240		15.95390			0.0000		0.00	0	204
£ / R	On 28/04/2017	Foreign Exchange Future			16.07170		15.96320			0.0000		0.00	0	97
£ / R	On 19/06/2017	Foreign Exchange Future			16.23610		16.12680			0.0000		83,128,832.00	5,120	25,623
£ / R	On 18/09/2017	Foreign Exchange Future			16.53340		16.42160			0.0000		0.00	0	462
£ / R	On 18/12/2017	Foreign Exchange Future			16.83520		16.72030			0.0000		42,744,572.80	2,539	8,202
Total £ / R Future												214,799,163.20	13,243	93,281
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Call			0.00000	0.001	73.59	0.0000	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Put			7,932.70000	7,824.901	73.59	1.0000	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Call			0.00000	0.001	73.59	0.0000	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Put			7,942.70000	7,834.901	73.59	1.0000	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Call			0.00000	0.001	73.59	0.0000	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Put			7,922.70000	7,814.901	73.59	1.0000	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Put			3,182.83520	3,074.955	43.30	0.9997	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Call			0.13520	0.055	43.30	0.0003	0.00	0	600	
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Put			5,182.75660	5,075.179	73.59	0.9992	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Call			0.05660	0.279	73.59	0.0008	0.00	0	1,200	
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Put			1,189.94740	1,080.751	29.05	0.9716	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Call			7.24740	5.851	29.05	0.0284	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Put			2,682.97870	2,575.068	40.40	0.9992	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Call			0.27870	0.168	40.40	0.0008	0.00	0	0	
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Put			2,318.71380	2,211.705	26.90	0.9697	0.00	0	0	
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Call			11.41380	12.405	26.90	0.0303	0.00	0	0	
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Put			1,229.51680	1,137.336	22.95	0.7904	0.00	0	0	
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Call			116.21680	132.336	22.95	0.2096	0.00	0	0	
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Put			8,026.38820	7,917.920	33.63	0.9994	0.00	0	0	
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Call			0.28820	0.320	33.63	0.0006	0.00	0	0	
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Put			1,218.43110	1,132.381	22.22	0.7372	0.00	0	0	
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Call			181.63110	204.082	22.22	0.2628	0.00	0	0	
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Call			1.56290	2.192	26.44	0.0033	0.00	0	0	
£ / R	On 19/06/2017	Foreign Exchange Option	24.02	Put			7,894.76290	7,786.092	26.44	0.9967	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	24.03	Call			1.54720	2.170	26.44	0.0033	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,904.74720	7,796.070	26.44	0.9967	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			1.53160	2.149	26.44	0.0032	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,914.73160	7,806.049	26.44	0.9968	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			454.68100	483.348	21.06	0.3180	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			2,023.08100	1,939.948	21.06	0.6820	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			452.67540	481.228	21.07	0.3169	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			2,031.07540	1,947.828	21.07	0.6831	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			450.67950	479.113	21.08	0.3157	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			2,039.07950	1,955.713	21.08	0.6843	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			48.52610	53.370	24.34	0.0395	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,468.22610	8,358.170	24.34	0.9605	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			48.30270	53.128	24.34	0.0393	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,478.00270	8,367.928	24.34	0.9607	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			48.08030	52.886	24.34	0.0391	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,487.78030	8,377.686	24.34	0.9609	0.00	0	0
Total £ / R Option												0.00	0	1,800
Total £ / R												214,799,163.20	13,243	95,081
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11428		0.11393			0.0000	0.00	0	60
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11674		0.11640			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11913		0.11877			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12157		0.12121			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			0.02890	0.037	64.33	0.0002	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,607.12890	3,571.937	64.33	0.9998	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00060	0.001	64.33	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,607.10060	4,571.901	64.33	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			0.85630	1.022	64.33	0.0039	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,607.95630	2,572.922	64.33	0.9961	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,362.39710	4,326.515	20.49	0.9978	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.33500	0.108	20.49	0.0003	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,360.83500	5,325.808	20.49	0.9997	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			9.39720	5.220	20.49	0.0123	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,369.89720	3,330.920	20.49	0.9877	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1.89710	0.815	20.49	0.0022	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			34.78950	29.351	22.11	0.0401	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,157.98950	4,116.751	22.11	0.9599	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			13.77080	10.977	22.11	0.0168	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,136.97080	5,098.377	22.11	0.9832	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			83.15730	73.779	22.11	0.0886	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,206.35730	3,161.179	22.11	0.9114	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			862.83920	844.359	17.94	0.5641	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			742.23920	687.259	17.94	0.4359	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	0.13	Call			524.02870	503.233	19.42	0.3802	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,403.42870	1,346.134	19.42	0.6198	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,387.10510	1,383.816	15.89	0.7831	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			266.50510	226.716	15.89	0.2169	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			13.81390		13.72910			0.0000	33,678,288.20	2,438	80,094
€ / R	On	15/03/2017	Foreign Exchange Future			13.81980		13.73490			0.0000	0.00	0	8
€ / R	On	31/03/2017	Foreign Exchange Future			13.86730		13.78230			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.90990		13.82470			0.0000	319,927.70	23	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.11480		14.02820			0.0000	29,499,932.00	2,090	90,450
€ / R	On	18/09/2017	Foreign Exchange Future			14.40510		14.31570			0.0000	100,835.70	7	1,837
€ / R	On	18/12/2017	Foreign Exchange Future			14.70190		14.61010			0.0000	23,346,617.20	1,588	1,585
€ / R	On	19/03/2018	Foreign Exchange Future			15.00190		14.90980			0.0000	0.00	0	0
Total € / R Future												86,945,600.80	6,146	174,028
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,961.00180	4,876.237	76.51	0.9996	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			1,071.79290	986.956	23.78	0.9931	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			0.89290	0.855	23.78	0.0069	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,441.06460	3,356.271	57.51	0.9993	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.16460	0.171	57.51	0.0007	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,270.94600	2,186.145	36.38	0.9997	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.10180	0.137	76.51	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.04600	0.045	36.38	0.0003	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			118.77280	164.428	13.88	0.7132	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			79.67280	40.528	13.88	0.2868	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			6.13660	7.338	18.62	0.0575	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			577.03660	493.438	18.62	0.9425	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.09950	0.134	76.51	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,970.99950	4,886.234	76.51	0.9996	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.09720	0.131	76.51	0.0004	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,980.99720	4,896.231	76.51	0.9996	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,325.93360	1,240.954	24.07	0.9948	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			0.83360	0.754	24.07	0.0052	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,442.56480	1,357.669	18.13	0.9784	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			4.86480	4.969	18.13	0.0216	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			1,011.51100	925.755	15.76	0.8904	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			36.21100	35.655	15.76	0.1096	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			411.79270	436.516	14.52	0.5171	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			493.59270	431.716	14.52	0.4829	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			3.59900	3.759	22.97	0.0069	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,165.44580	5,079.009	22.97	0.9930	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,175.39900	5,088.959	22.97	0.9931	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			3.69330	3.859	22.97	0.0071	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	19.18	Put			5,155.49330	5,069.059	22.97	0.9929	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,279.47820	2,194.263	18.42	0.9188	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			47.67820	49.063	18.42	0.0812	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			3.64580	3.809	22.97	0.0070	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,173.04680	5,084.242	21.73	0.9656	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			28.51540	29.103	21.73	0.0342	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,182.81540	5,094.003	21.73	0.9658	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			28.28570	28.866	21.73	0.0339	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,192.58570	5,103.766	21.73	0.9661	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			28.74680	29.342	21.73	0.0344	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,843.23300	6,752.596	22.93	0.9602	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			184.72910	183.814	20.35	0.1460	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,634.62910	3,541.914	20.35	0.8540	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			184.38570	183.466	20.38	0.1456	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,644.28570	3,551.566	20.38	0.8544	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			185.07450	184.164	20.33	0.1463	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,624.97450	3,532.264	20.33	0.8537	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			43.33300	44.496	22.93	0.0398	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			967.79440	998.048	15.40	0.5536	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			927.99440	866.148	15.40	0.4464	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			975.92980	1,006.503	15.38	0.5570	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			916.12980	854.603	15.38	0.4430	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			971.85340	1,002.266	15.39	0.5553	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			922.05340	860.366	15.39	0.4447	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												86,945,600.80	6,146	175,708
AU\$ / R	On	13/03/2017	Foreign Exchange Future			9.87190		9.85860			0.0000	582,442.10	59	22,182
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.02090		10.00680			0.0000	90,188.10	9	7,664
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.16190		10.14720			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.30150		10.28770			0.0000	45,295,695.50	4,397	4,400
Total AU\$ / R Future												45,968,325.70	4,465	34,471
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.07130	0.078	49.57	0.0005	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			2,101.47130	2,088.178	49.57	0.9995	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.06560	0.073	48.92	0.0005	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			2,081.46560	2,068.173	48.92	0.9995	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.06840	0.075	49.24	0.0005	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			2,091.46840	2,078.175	49.24	0.9995	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			7.85690	7.764	17.15	0.0234	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,061.05690	2,046.864	17.15	0.9766	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			7.82100	7.728	17.20	0.0233	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,071.02100	2,056.828	17.20	0.9767	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			7.89370	7.801	17.10	0.0236	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,051.09370	2,036.901	17.10	0.9764	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	12.17	Put			2,052.66660	2,038.229	15.57	0.9372	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			29.50490	29.761	15.59	0.0621	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,062.30490	2,047.861	15.59	0.9379	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			29.14790	29.397	15.60	0.0614	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,071.94790	2,057.497	15.60	0.9386	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			29.86660	30.129	15.57	0.0628	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			102.58680	102.384	14.86	0.1539	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,694.88680	1,680.884	14.86	0.8461	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			104.45400	104.260	14.83	0.1564	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,676.75400	1,662.760	14.83	0.8436	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			103.51460	103.317	14.85	0.1551	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,685.81460	1,671.817	14.85	0.8449	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												45,968,325.70	4,465	34,471
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.72800		9.68050			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.90580		9.85670			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.07530		10.02420			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.24500		10.19260			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			0.46170	0.579	79.71	0.0022	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			3,059.96170	3,012.579	79.71	0.9978	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.44850	0.563	79.71	0.0022	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			3,069.94850	3,022.563	79.71	0.9978	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.47530	0.596	79.71	0.0023	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			3,049.97530	3,002.596	79.71	0.9977	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			12.36130	13.692	17.58	0.0382	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,895.66130	1,847.892	17.58	0.9618	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			12.14870	13.472	17.60	0.0376	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,905.44870	1,857.671	17.60	0.9624	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			12.57780	13.916	17.56	0.0388	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,885.87780	1,838.116	17.56	0.9612	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			102.42340	106.749	15.91	0.1780	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,368.22340	1,321.449	15.91	0.8220	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			101.30450	105.563	15.93	0.1763	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,377.10450	1,330.263	15.93	0.8237	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			103.55520	107.948	15.90	0.1797	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,359.35520	1,312.648	15.90	0.8203	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			359.81280	373.739	13.87	0.4323	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			707.21280	668.739	13.87	0.5677	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			356.73010	370.525	13.88	0.4294	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			714.13010	675.525	13.88	0.5706	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			362.92600	376.985	13.85	0.4352	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			700.32600	661.985	13.85	0.5648	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			12.90610		12.78210			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.20340		13.07660			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			13.49280		13.36250			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.78890		13.65670			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			0.24230	0.395	77.56	0.0012	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			4,278.14230	4,154.295	77.56	0.9988	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			0.23660	0.386	77.56	0.0012	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			4,288.13660	4,164.286	77.56	0.9988	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			0.24820	0.404	77.56	0.0013	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			4,268.14820	4,144.304	77.56	0.9987	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			24.74090	23.988	19.75	0.0439	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,828.14090	2,700.588	19.75	0.9561	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			24.82130	24.052	19.81	0.0439	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,838.22130	2,710.652	19.81	0.9561	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			24.66010	23.924	19.69	0.0439	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,818.06010	2,690.524	19.69	0.9561	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			161.93160	177.452	18.81	0.1865	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,189.43160	2,074.651	18.81	0.8135	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			160.88170	176.295	18.82	0.1854	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,198.38170	2,083.495	18.82	0.8146	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			162.99170	178.617	18.79	0.1876	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,180.49170	2,065.816	18.79	0.8124	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			646.07040	691.890	16.47	0.4815	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			1,019.37040	932.990	16.47	0.5185	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			642.79390	688.374	16.48	0.4796	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			1,026.09390	939.474	16.48	0.5204	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			649.36960	695.420	16.45	0.4834	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			1,012.66960	926.520	16.45	0.5166	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			1.89140		1.88270			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.90540		1.89790			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.91920		1.91240			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.93270		1.92690			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			0.58370	0.716	76.89	0.0015	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	2.48	Put			5,973.58370	5,886.716	76.89	0.9985	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			0.49750	0.611	76.89	0.0013	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			6,073.49750	5,986.612	76.89	0.9987	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.42350	0.522	76.89	0.0011	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			6,173.42350	6,086.522	76.89	0.9989	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			30.65970	31.360	18.22	0.0431	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,651.65970	3,577.360	18.22	0.9569	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			36.78540	37.491	18.06	0.0507	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,457.78540	3,383.491	18.06	0.9493	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			33.58430	34.288	18.14	0.0468	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,554.58430	3,480.288	18.14	0.9532	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			246.96260	250.404	17.14	0.1986	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,622.96260	2,558.404	17.14	0.8014	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			235.15790	238.253	17.24	0.1901	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,711.15790	2,646.253	17.24	0.8099	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			259.43570	263.249	17.03	0.2076	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,535.43570	2,471.249	17.03	0.7924	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			879.76900	891.846	14.91	0.4838	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,210.76900	1,164.846	14.91	0.5162	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			958.78440	972.662	14.79	0.5146	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,089.78440	1,045.662	14.79	0.4854	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			917.64420	930.579	14.84	0.4990	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,148.64420	1,103.579	14.84	0.5010	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			1.89880		1.89070			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			206.81930	216.331	15.36	0.3078	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			899.81930	828.331	15.36	0.6922	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			185.18610	193.267	15.53	0.2808	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			978.18610	905.267	15.53	0.7192	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			165.71700	172.544	15.70	0.2557	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,058.71700	984.544	15.70	0.7443	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			1.86290		1.85140			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.90490		1.89280			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			0.44250	0.524	55.21	0.0015	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			4,086.44250	3,971.524	55.21	0.9985	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			0.52220	0.617	57.17	0.0017	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			4,186.52220	4,071.617	57.17	0.9983	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			0.61040	0.720	59.12	0.0020	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			4,286.61040	4,171.720	59.12	0.9980	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,936.89370	2,823.536	18.18	0.9113	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			69.62370	78.776	17.62	0.0975	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,741.62370	2,629.776	17.62	0.9025	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			67.16580	75.536	17.90	0.0929	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,839.16580	2,726.536	17.90	0.9071	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			64.89370	72.536	18.18	0.0887	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			1.68480		1.67330			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.71530		1.70360			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.74350		1.73170			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.77040		1.75870			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1.05020	0.526	68.76	0.0014	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,768.05020	4,652.526	68.76	0.9986	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.87810	0.610	70.83	0.0016	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,867.87810	4,752.610	70.83	0.9984	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			0.92860	0.451	66.69	0.0012	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,667.92860	4,552.451	66.69	0.9988	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			96.09820	98.416	20.06	0.1154	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,660.09820	2,545.416	20.06	0.8846	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			90.28400	92.351	20.24	0.1087	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,754.28400	2,639.351	20.24	0.8913	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			84.89070	86.732	20.43	0.1024	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,848.89070	2,733.732	20.43	0.8976	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			279.75580	290.159	18.69	0.2255	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,462.75580	2,355.159	18.69	0.7745	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			266.29880	276.034	18.79	0.2160	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,549.29880	2,441.034	18.79	0.7840	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			292.77130	303.723	18.54	0.2350	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,375.77130	2,268.723	18.54	0.7650	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			956.91350	995.581	15.94	0.5287	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,069.91350	991.581	15.94	0.4713	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			919.91130	956.698	16.06	0.5131	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,132.91130	1,052.698	16.06	0.4869	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			995.47960	1,036.103	15.81	0.5446	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,008.47960	932.103	15.81	0.4554	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			0.12760		0.12650			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12710		0.12610			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12700		0.12580			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12680		0.12520			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			9.06470		9.06120			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.19620		9.19170			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.32070		9.31540			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.44410		9.43880			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			0.10460	0.106	53.43	0.0007	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			2,028.90460	2,025.406	53.43	0.9993	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.10880	0.110	53.79	0.0007	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			2,038.90880	2,035.410	53.79	0.9993	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.11310	0.113	54.15	0.0007	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			2,048.91310	2,045.413	54.15	0.9993	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			8.96220	9.315	17.04	0.0298	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,767.26220	1,763.115	17.04	0.9702	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			8.81250	9.168	17.07	0.0294	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,777.11250	1,772.968	17.07	0.9706	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			9.11490	9.465	17.01	0.0303	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,757.41490	1,753.265	17.01	0.9697	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,332.17850	1,325.968	15.03	0.8647	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			66.70550	65.763	15.05	0.1337	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,341.30550	1,335.063	15.05	0.8663	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			68.46360	67.585	15.02	0.1370	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,323.06360	1,316.885	15.02	0.8630	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			67.57850	66.668	15.03	0.1353	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			893.19470	886.320	20.49	0.5453	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			527.52560	525.926	20.47	0.4523	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			898.72560	891.826	20.47	0.5477	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			523.08210	521.458	20.45	0.4500	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			904.28210	897.358	20.45	0.5500	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			531.99470	530.420	20.49	0.4547	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			1.25350		1.24970			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27040		1.26580			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.28360		1.27880			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.29930		1.29390			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			1,803.00000	1,765.000		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			1,903.00000	1,865.000		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			1,703.00000	1,665.000		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			1,142.00000	1,096.000		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			1,242.00000	1,196.000		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			1,342.00000	1,296.000		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			912.00000	864.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			1,012.00000	964.000		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			812.00000	764.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			261.00000	207.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			61.00000	7.000		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			161.00000	107.000		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			1.21710		1.21750			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22010		1.22060			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.22340		1.22390			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.22710		1.22750			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			1.05570		1.05670			0.0000	0.00	0	706
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06070		1.06180			0.0000	0.00	0	71,290
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.06590		1.06690			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.07160		1.07260			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												0.00	0	71,996
Total QUANTO € / \$												0.00	0	71,996
RAIN	On	13/03/2017	Foreign Exchange Future			21,766.17000		21,643.44000			0.0000	0.00	0	0
RAIN	On	19/06/2017	Foreign Exchange Future			22,135.68000		22,014.74000			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			9.23590		9.19950			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.39560		9.35880			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			0.03750	0.044	43.88	0.0004	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,800.53750	1,764.144	43.88	0.9996	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			0.03710	0.044	44.10	0.0004	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,810.53710	1,774.144	44.10	0.9996	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			0.03790	0.044	43.67	0.0004	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,790.53790	1,754.144	43.67	0.9996	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			34.52120	34.387	15.80	0.0961	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,195.72120	1,158.787	15.80	0.9039	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			33.94910	33.792	15.83	0.0945	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,205.14910	1,168.192	15.83	0.9055	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			35.10380	34.994	15.78	0.0976	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,186.30380	1,149.394	15.78	0.9024	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			3.51100		3.52480			0.0000	0.00	0	19,800
TRY / R	On	19/06/2017	Foreign Exchange Future			3.47270		3.48730			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			0.02090	0.026	80.73	0.0003	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,345.22090	1,359.026	80.73	0.9997	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.01920	0.024	80.73	0.0003	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,355.21920	1,369.024	80.73	0.9997	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.02290	0.029	80.73	0.0003	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,335.22290	1,349.029	80.73	0.9997	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			4.90390	5.360	21.00	0.0362	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			787.60390	802.659	21.00	0.9638	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			4.94330	5.417	21.23	0.0362	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			797.64330	812.717	21.23	0.9638	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			4.86520	5.302	20.77	0.0362	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			777.56520	792.602	20.77	0.9638	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			1.34270		1.33360			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32020		1.31000			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.30080		1.30170			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.28020		1.27020			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												3,276,841,316.90	245,613	1,146,397
Total Options												0.00	0	1,701,949
Grand Total:												3,276,841,316.90	245,613	2,848,346