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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/03/2017

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			13.13180		13.16540			0.0000	4,530,287,154.80	344,986	0
\$ / R On 16/03/2017 Foreign Exchange Future			13.15980		13.16770			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.16180		13.17010			0.0000	0.00	0	3,634
\$ / R On 27/03/2017 Foreign Exchange Future			13.18330		13.15360			0.0000	0.00	0	0
\$ / R On 29/03/2017 Foreign Exchange Future			13.18810		13.19790			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.19280		13.20250			0.0000	0.00	0	6,640
\$ / R On 03/04/2017 Foreign Exchange Future			13.19990		13.20940			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			13.21650		13.22550			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			13.21890		13.22780			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.22130		13.23010			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.22360		13.23240			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.23550		13.24380			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.24240		13.25070			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.25150		13.25980			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.25840		13.26670			0.0000	0.00	0	2,074
\$ / R On 04/05/2017 Foreign Exchange Future			13.27210		13.28040			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.28810		13.29640			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.32210		13.33080			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.37650		13.38590			0.0000	1,817,317,913.50	135,859	479,140
\$ / R On 28/06/2017 Foreign Exchange Future			13.39710		13.40660			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.40170		13.41120			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2017	Foreign Exchange Future			13.42920		13.43890			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.44980		13.45960			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.45900		13.46880			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.46360		13.47340			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.47270		13.48260			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.49790		13.50800			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.53920		13.54940			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.58490		13.59540			0.0000	113,624,103.60	8,364	24,797
\$ / R	On	27/09/2017	Foreign Exchange Future			13.60530		13.61600			0.0000	0.00	0	415
\$ / R	On	23/10/2017	Foreign Exchange Future			13.66400		13.67540			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.67310		13.68450			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.71150		13.72340			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.74540		13.75760			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.79050		13.80320			0.0000	2,013,413.00	146	17,790
\$ / R	On	22/12/2017	Foreign Exchange Future			13.79950		13.81220			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.91800		13.93120			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.92250		13.93570			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.99400		14.00760			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.07600		14.09010			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.11150		14.12580			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.12040		14.13480			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.19580		14.21070			0.0000	33,289,151.00	2,345	2,415
\$ / R	On	13/08/2018	Foreign Exchange Future			14.31990		14.33560			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.39760		14.41370			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.52400		14.54100			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.59270		14.61010			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.72800		14.74630			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.80150		14.82030			0.0000	0.00	0	0
Total \$ / R Future												6,496,531,735.90	491,700	542,495
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			156.74560	101.800	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			21.34560	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			736.34990	768.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			1.74990	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			148.58720	91.800	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			23.18720	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			35.85270	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			130.45270	128.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			70.45270	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			55.05270	18.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			417.27540	381.800	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1.87540	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,454.65690	1,488.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			0.05690	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,344.66260	1,378.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			0.06260	0.000	15.90	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put			756.14980	788.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call			1.54980	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			1,044.87000	1,078.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			0.27000	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Put			162.93380	168.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.30	Call			28.33380	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Call			140.57340	81.800	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.05	Put			25.17340	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			825.61340	858.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			1.01340	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Call			516.18330	481.800	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.65	Put			0.78330	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.70	Call			466.61010	431.800	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.70	Put			1.21010	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call			190.65400	141.800	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put			15.25400	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.40	Put			250.93700	268.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.40	Call			16.33700	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.60	Put			441.09710	468.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.60	Call			6.49710	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Call			253.75090	211.800	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.92	Put			8.35090	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			0.04400	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			2,184.64400	2,218.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			0.04400	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			2,194.64400	2,228.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			0.04400	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			2,174.64400	2,208.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			0.37930	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,584.97930	3,618.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,835.14790	3,868.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.54790	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			6,214.60200	6,248.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.00200	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.04460	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,534.64460	2,568.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,254.60000	8,288.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00000	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			0.04450	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			2,064.64450	2,098.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,264.62530	5,298.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.02530	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			0.04480	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,574.64480	2,608.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			965.40110	931.800	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			0.00110	0.000	15.90	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			182.00200	131.800	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			16.60200	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,834.60570	5,868.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.00570	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			4,144.98800	4,178.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.38800	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			3.76200	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			588.36200	618.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,274.62460	5,308.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.02460	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			0.08890	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,234.68890	1,268.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			3,054.74040	3,088.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			0.14040	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			0.52120	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			935.12120	968.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			0.15880	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			1,134.75880	1,168.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,314.64390	2,348.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			0.04390	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			0.05560	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,484.65560	1,518.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			10.00110	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			344.60110	368.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			665.61800	631.800	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			0.21800	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,634.64520	2,668.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.04520	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			539.05790	568.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			4.45790	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,834.64670	1,868.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			0.04670	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			8,074.60000	8,108.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00000	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,274.67070	1,308.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			0.07070	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			38.06890	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			122.66890	118.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,334.66320	1,368.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			0.06320	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,834.68170	2,868.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.08170	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,934.64550	1,968.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			0.04550	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,334.84790	3,368.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			0.24790	0.000	15.90	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			489.94700	518.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			5.34700	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,794.64730	1,828.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			0.04730	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			0.95380	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			835.55380	868.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,744.64820	1,778.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			0.04820	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,334.64390	2,368.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			0.04390	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			102.99780	31.800	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			37.59780	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,714.64880	1,748.200	15.90	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			0.04880	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			51.65570	0.000	15.90	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			86.25570	68.200	15.90	1.0000	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			760.37330	762.315	29.07	0.9829	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			8.07330	2.115	29.07	0.0171	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.00	Call			233.47090	202.631	18.66	0.7398	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.00	Put			63.37090	40.831	18.66	0.2602	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			77.23260	52.162	17.92	0.3213	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			197.33260	163.962	17.92	0.6787	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call			442.47640	424.006	22.37	0.9145	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put			22.37640	12.206	22.37	0.0855	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put			594.21640	595.672	25.39	0.9486	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call			14.31640	7.472	25.39	0.0514	0.00	0	15,000
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Put			0.00000	120.565	14.61	0.4276	0.00	0	0
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Call			0.00000	183.865	14.61	0.5724	3,677,294.00	20,000	20,000
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,243.00320	2,252.504	26.86	0.9972	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.90320	0.604	26.86	0.0028	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			384.35540	375.598	15.95	0.7527	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			82.25540	63.699	15.95	0.2473	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,422.77240	1,430.862	21.45	0.9835	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			5.27240	3.662	21.45	0.0165	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			212.02280	203.225	14.85	0.5184	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			191.42280	173.125	14.85	0.4816	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			164.34570	155.665	14.61	0.4414	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			233.74570	215.565	14.61	0.5586	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			266.06100	248.342	14.49	0.6102	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			136.66100	128.442	14.49	0.3898	0.00	0	15,400
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			0.00000	823.884	17.83	0.8731	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			0.00000	40.384	17.83	0.1269	40,384.10	1,000	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			407.06140	404.775	16.02	0.6758	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			132.56140	121.275	16.02	0.3242	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			604.66390	604.801	17.03	0.7926	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			80.16390	71.301	17.03	0.2074	78,430.88	1,100	2,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			769.48880	771.098	17.72	0.8504	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			57.28880	49.998	17.72	0.1496	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,791.20300	3,799.916	31.98	0.9966	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			1.30300	1.216	31.98	0.0034	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			58.83370	51.979	17.76	0.1520	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			778.73370	780.679	17.76	0.8480	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			632.16960	633.077	17.18	0.7927	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			82.26960	74.377	17.18	0.2073	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			533.65320	533.558	16.71	0.7446	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			103.75320	94.858	16.71	0.2554	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			771.23660	773.081	17.79	0.8393	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			63.63660	56.681	17.79	0.1607	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,180.21600	1,184.516	18.99	0.9150	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			34.01600	30.016	18.99	0.0850	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,105.93010	1,109.605	18.83	0.8904	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			46.63010	42.005	18.83	0.1096	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,815.07250	1,821.600	20.38	0.9636	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			14.87250	13.100	20.38	0.0364	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			124.43380	117.044	17.23	0.2559	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			664.63380	665.544	17.23	0.7441	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			198.01370	189.115	16.22	0.3798	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			438.21370	437.616	16.22	0.6202	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,434.83510	2,442.525	21.50	0.9878	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			4.63510	4.025	21.50	0.0122	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,412.82100	3,420.865	26.31	0.9937	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			2.62100	2.365	26.31	0.0063	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			77.11700	71.299	18.14	0.1671	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			917.31700	919.799	18.14	0.8329	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			16.62060	14.668	20.27	0.0404	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,756.82060	1,763.168	20.27	0.9596	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,033.66010	1,036.795	18.54	0.8512	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			70.36010	65.195	18.54	0.1488	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			560.70190	561.492	16.76	0.6599	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			191.10190	183.592	16.76	0.3401	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			479.90600	480.813	16.41	0.5906	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			256.30600	248.913	16.41	0.4094	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			484.54670	485.055	16.18	0.5579	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			315.34670	307.155	16.18	0.4421	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,656.63250	2,663.568	21.26	0.9676	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			17.43250	15.668	21.26	0.0324	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			106.42680	101.322	19.24	0.1526	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,610.52680	1,614.822	19.24	0.8474	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			59.33870	55.658	20.32	0.0891	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,173.43870	2,179.158	20.32	0.9109	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			45.82270	42.674	20.82	0.0697	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,182.88610	2,188.626	20.34	0.9117	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	13.45	Put			0.00000	475.539	15.79	0.5104	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			0.00000	402.039	15.79	0.4896	1,206,117.60	3,000	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			58.24040	54.599	20.36	0.0875	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,192.34040	2,198.099	20.36	0.9125	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			208.44780	207.274	14.78	0.3044	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			709.38450	710.338	16.68	0.6245	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			295.28450	286.838	16.68	0.3755	143,418.95	500	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			57.69900	54.079	20.38	0.0868	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,201.79900	2,207.579	20.38	0.9132	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			58.78610	55.126	20.34	0.0883	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			95.61840	90.795	19.44	0.1385	0.00	0	4,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			758.98810	748.371	14.61	0.7324	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			173.08810	171.871	14.61	0.2676	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			0.00000	550.834	15.19	0.6086	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			0.00000	304.334	15.19	0.3914	304,333.90	1,000	500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			694.34780	683.774	14.78	0.6956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			82.71740	78.261	19.70	0.1213	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			506.69450	506.638	15.92	0.5280	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			392.59450	383.138	15.92	0.4720	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			638.77750	639.381	16.43	0.5941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			324.67750	315.881	16.43	0.4059	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			1,709.71840	1,714.295	19.44	0.8615	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			145.31060	144.131	14.48	0.2361	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			216.22980	208.925	17.51	0.2882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			960.32980	962.425	17.51	0.7118	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			439.99310	439.612	15.65	0.4888	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			435.89310	426.112	15.65	0.5112	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,846.81740	1,851.761	19.70	0.8787	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			65.18360	61.294	20.15	0.0973	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			244.47020	236.741	17.19	0.3203	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			858.57020	860.241	17.19	0.6797	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			631.87570	632.446	16.40	0.5910	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			327.77570	318.946	16.40	0.4090	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			821.21060	810.631	14.48	0.7639	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			37.59340	34.812	21.21	0.0577	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			179.18110	172.493	17.99	0.2444	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,123.28110	1,125.993	17.99	0.7556	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,065.40480	1,067.902	17.82	0.7410	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			191.30480	184.402	17.82	0.2590	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,079.28360	2,084.794	20.15	0.9027	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			760.44600	761.651	16.86	0.6447	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,516.71670	2,523.106	20.96	0.9349	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			42.61670	39.607	20.96	0.0651	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,844.95880	2,852.081	21.50	0.9519	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			30.85880	28.581	21.50	0.0481	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,651.69340	2,658.312	21.21	0.9423	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	13.83	Put		731.10810	732.168	16.76	0.6333	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		206.25510	199.105	17.63	0.2766	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,000.35510	1,002.604	17.63	0.7234	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,507.10360	2,513.477	20.94	0.9344	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		43.00360	39.977	20.94	0.0656	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		276.34600	268.151	16.86	0.3553	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		944.46090	946.497	17.46	0.7070	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,903.00380	2,910.319	21.56	0.9546	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		28.90380	26.819	21.56	0.0454	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,267.19380	1,270.413	18.40	0.7877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		153.09380	146.913	18.40	0.2123	0.00	0	42,100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		287.00810	278.668	16.76	0.3667	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		1.40020	1.367	22.82	0.0030	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		196.76850	189.776	17.75	0.2655	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,040.86850	1,043.276	17.75	0.7345	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,748.51300	2,755.284	21.39	0.9470	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		34.41300	31.784	21.39	0.0530	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		220.36090	212.997	17.46	0.2930	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		2.92290	2.859	22.82	0.0058	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		633.79080	623.301	14.96	0.6580	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		247.89080	246.801	14.96	0.3420	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		3.37580	3.303	22.82	0.0067	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,667.47580	4,676.803	22.82	0.9933	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,265.50020	5,274.867	22.82	0.9970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,439.92270	2,446.174	20.82	0.9303	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,324.37170	6,333.764	22.82	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.27170	0.264	22.82	0.0006	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,361.40910	3,369.853	22.08	0.9712	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		17.30910	16.353	22.08	0.0288	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,767.02290	4,776.359	22.82	0.9942	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		516.79280	517.329	15.98	0.5180	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		423.39280	414.429	15.98	0.4820	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,869.93540	2,877.245	21.40	0.9455	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		36.53540	34.345	21.40	0.0545	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		648.80370	650.042	16.47	0.5791	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		360.00370	351.742	16.47	0.4209	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,547.39330	4,556.354	21.32	0.9897	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		6.29330	5.554	21.32	0.0103	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		321.05050	313.817	17.00	0.3670	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		832.15050	834.617	17.00	0.6330	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,314.61030	1,318.957	18.30	0.7490	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		214.21030	208.757	18.30	0.2510	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		646.76980	638.488	15.47	0.6003	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		377.96980	379.488	15.47	0.3997	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,102.50120	1,106.358	17.70	0.6955	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		271.30120	265.358	17.70	0.3045	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	27/07/2017	Foreign Exchange Option	16.53	Put			3,105.48870	3,111.930	21.12	0.9366	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			48.88870	45.530	21.12	0.0634	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			541.70040	543.817	16.01	0.4915	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			515.10040	507.417	16.01	0.5085	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			681.82270	684.653	16.45	0.5508	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			444.42270	437.353	16.45	0.4492	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			708.37010	711.784	16.51	0.5482	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			466.37010	459.684	16.51	0.4518	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			563.53640	566.940	15.98	0.4677	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			612.93640	606.140	15.98	0.5323	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,360.61750	3,369.623	21.71	0.9196	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			70.01750	68.823	21.71	0.0804	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			570.91830	564.805	16.42	0.4828	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			725.51830	729.905	16.42	0.5172	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,083.60490	1,076.341	14.91	0.7405	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			238.20490	241.441	14.91	0.2595	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			567.26430	561.170	16.44	0.4804	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			0.00000	257.880	14.95	0.2719	773,640.00	3,000	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			70.48030	68.350	22.44	0.0742	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,855.08030	3,863.450	22.44	0.9258	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			70.17340	68.047	22.45	0.0739	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,864.77340	3,873.147	22.45	0.9261	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			0.00000	423.080	17.25	0.3841	114,231.57	270	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			70.78910	68.654	22.42	0.0745	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,845.38910	3,853.755	22.42	0.9255	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			0.00000	839.954	15.42	0.6389	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			0.00000	395.053	15.42	0.3611	35,554.82	90	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			0.00000	1,042.780	14.95	0.7281	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			316.75270	312.176	18.17	0.2971	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			575.76890	579.752	15.99	0.4554	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			671.16890	664.651	15.99	0.5446	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,545.86910	2,553.441	20.15	0.8545	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			141.26910	138.341	20.15	0.1455	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			0.00000	1,038.180	17.25	0.6159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			520.93850	524.815	15.83	0.4297	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,488.28350	3,496.495	21.78	0.9119	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			83.68350	81.395	21.78	0.0881	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			362.05010	357.190	17.75	0.3335	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,236.65010	1,242.290	17.75	0.6665	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,411.35270	1,417.276	18.17	0.7029	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			92.03050	89.651	21.44	0.0968	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			925.35820	918.245	15.19	0.6762	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			329.95820	333.345	15.19	0.3238	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,453.34950	4,462.158	22.99	0.9472	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			48.74950	47.058	22.99	0.0528	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			716.33850	709.715	15.83	0.5703	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,121.78110	1,127.219	17.47	0.6392	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,517.12130	3,525.347	21.83	0.9131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			82.52130	80.247	21.83	0.0869	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			422.96270	417.731	17.28	0.3801	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,047.56270	1,052.831	17.28	0.6199	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,296.63050	3,304.751	21.44	0.9032	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			731.86430	736.270	16.44	0.5196	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,404.60000	986,415.100	22.99	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	22.99	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,916.99520	2,924.916	20.75	0.8824	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			112.39520	109.816	20.75	0.1176	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			397.18110	392.119	17.47	0.3608	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			582.51980	586.456	16.02	0.4503	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			698.51980	691.756	16.02	0.5497	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,603.12700	3,611.441	22.03	0.9097	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			89.12700	86.741	22.03	0.0903	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,504.66180	1,510.977	18.29	0.6881	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			370.06180	364.977	18.29	0.3119	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,872.87540	3,883.042	22.46	0.9007	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			107.37540	106.142	22.46	0.0993	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			601.47890	605.571	16.09	0.4350	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			785.97890	778.671	16.09	0.5650	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			898.66580	903.338	16.84	0.5285	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			642.06580	634.838	16.84	0.4715	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			618.04360	621.260	16.09	0.4205	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			875.64360	866.660	16.09	0.5795	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,112.47930	4,121.678	22.71	0.8916	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			130.07930	127.078	22.71	0.1084	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			173.02540	169.539	21.77	0.1377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,659.82540	3,669.039	21.77	0.8623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,194.26000	1,183.756	15.41	0.6932	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			391.06000	393.257	15.41	0.3068	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			172.48730	169.007	21.79	0.1373	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,669.28730	3,678.507	21.79	0.8627	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			171.95470	168.479	21.81	0.1369	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,678.75470	3,687.979	21.81	0.8631	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,063.55420	1,053.444	15.68	0.6446	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			490.35420	492.944	15.68	0.3554	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,743.24240	1,750.078	18.63	0.6852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			426.44240	420.578	18.63	0.3148	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,750.27230	1,738.563	14.84	0.8417	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			157.07230	158.063	14.84	0.1583	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,920.61170	1,908.491	14.70	0.8738	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			117.41170	117.991	14.70	0.1262	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,529.73790	1,518.603	15.04	0.7916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			226.53790	228.103	15.04	0.2084	0.00	0	2,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,122.90020	1,112.580	15.52	0.6681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			439.70020	442.080	15.52	0.3319	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,508.81370	3,517.917	21.49	0.8550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			182.01370	178.417	21.49	0.1450	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,690.79220	2,699.110	20.08	0.8001	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			253.99220	249.610	20.08	0.1999	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,646.98340	1,653.577	18.44	0.6700	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			450.18340	444.077	18.44	0.3300	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			568.06400	560.863	17.62	0.4021	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,264.86400	1,270.363	17.62	0.5979	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			673.74840	665.687	17.08	0.4613	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,020.54840	1,025.187	17.08	0.5387	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,546.49600	3,555.625	21.56	0.8568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			179.69600	176.125	21.56	0.1432	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			560.02960	552.902	17.67	0.3974	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,286.82960	1,292.401	17.67	0.6026	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			663.88900	655.901	17.13	0.4560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,040.68900	1,045.401	17.13	0.5440	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,574.78990	3,583.941	21.61	0.8582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			177.98990	174.441	21.61	0.1418	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			725.46610	717.020	16.85	0.4887	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			922.26610	926.520	16.85	0.5113	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,391.03400	4,400.766	22.94	0.8929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			134.23400	131.266	22.94	0.1071	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			693.94110	685.728	16.99	0.4721	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			980.74110	985.228	16.99	0.5279	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,968.57800	2,977.223	20.47	0.8232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			221.77800	217.723	20.47	0.1768	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,218.52610	3,227.397	20.95	0.8391	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			201.72610	197.897	20.95	0.1609	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,002.13790	992.267	15.86	0.6191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			548.93790	551.767	15.86	0.3809	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			282.89130	278.235	19.77	0.2202	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,479.69130	2,487.735	19.77	0.7798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,612.55520	3,621.734	21.69	0.8600	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			175.75520	172.234	21.69	0.1400	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			987.31770	977.506	15.91	0.6128	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			564.11770	567.006	15.91	0.3872	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			629.32320	632.361	16.10	0.4108	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			941.52320	931.861	16.10	0.5892	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,349.82390	4,359.489	22.94	0.8884	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			142.02390	138.989	22.94	0.1116	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,064.28310	1,068.594	17.10	0.5159	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			795.48310	786.594	17.10	0.4841	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,051.52730	1,055.766	17.07	0.5116	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			807.22730	798.266	17.07	0.4884	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	19/03/2018	Foreign Exchange Option	15.46	Put			1,990.39140	1,997.308	18.86	0.6661	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			537.99140	531.308	18.86	0.3339	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			274.55030	270.265	21.61	0.1801	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,756.95030	3,766.265	21.61	0.8199	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			560.92940	562.272	15.79	0.3449	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,775.56930	3,784.898	21.64	0.8208	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,268.52940	1,256.272	15.79	0.6551	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,445.61650	1,432.619	15.57	0.7081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			438.01650	438.619	15.57	0.2919	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			273.85820	269.580	21.62	0.1797	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,766.25820	3,775.580	21.62	0.8203	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			273.16930	268.898	21.64	0.1792	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,262.46220	2,269.904	19.26	0.6804	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			542.56220	535.904	19.26	0.3196	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,631.73140	1,637.616	18.22	0.5924	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			721.83140	713.616	18.22	0.4076	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,215.82030	1,220.402	17.48	0.5053	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			941.62030	931.902	17.48	0.4947	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,151.88120	1,156.259	17.36	0.4893	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			986.68120	976.659	17.36	0.5107	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			386.55900	380.841	21.59	0.2164	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,865.85900	3,875.041	21.59	0.7836	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,346.03010	1,334.102	16.55	0.6208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			775.33010	778.302	16.55	0.3792	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			385.76230	380.047	21.61	0.2160	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,875.06230	3,884.247	21.61	0.7840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			384.96410	379.256	21.62	0.2155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,884.26410	3,893.456	21.62	0.7845	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,374.68270	1,379.804	17.83	0.4966	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,090.28270	1,079.704	17.83	0.5034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,086.49920	1,075.971	18.11	0.4867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,542.79920	1,548.371	18.11	0.5133	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,093.09880	1,082.530	18.09	0.4890	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,529.39880	1,534.930	18.09	0.5110	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,089.79680	1,079.245	18.10	0.4878	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,536.09680	1,541.645	18.10	0.5122	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,537.96990	1,543.626	18.11	0.4923	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,218.96990	1,207.626	18.11	0.5077	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,210.52660	1,199.120	18.32	0.4934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,690.42660	1,696.420	18.32	0.5066	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,217.10680	1,205.675	18.31	0.4955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,677.00680	1,682.975	18.31	0.5045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,213.81530	1,202.392	18.31	0.4944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,683.71530	1,689.692	18.31	0.5056	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,694.75730	1,700.744	18.32	0.4885	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,341.05730	1,328.744	18.32	0.5115	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	18/03/2019	Foreign Exchange Option	15.33	Call			1,338.80040	1,326.820	18.55	0.4993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,848.50040	1,855.320	18.55	0.5007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,345.35540	1,333.351	18.53	0.5012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,835.05540	1,841.851	18.53	0.4988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,342.07310	1,330.085	18.54	0.5003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,841.77310	1,848.585	18.54	0.4997	0.00	0	0
Total \$ / R Option												6,373,405.82	29,960	1,179,220
Total \$ / R												6,502,905,141.72	521,660	1,721,715
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.13180		13.16540			0.0000	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.37650		13.38590			0.0000	0.00	0	541
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.58490		13.59540			0.0000	0.00	0	7
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.79050		13.80320			0.0000	0.00	0	3
Total \$ / R MAXI Future												0.00	0	551
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			54.78910	0.000	15.90	0.0000	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			383,514.78910	386,820.000	15.90	1.0000	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			55.54570	0.000	15.90	0.0000	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			384,515.54570	387,820.000	15.90	1.0000	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			54.03960	0.000	15.90	0.0000	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			382,514.03960	385,820.000	15.90	1.0000	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			2,535.56980	2,362.040	21.70	0.0404	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			301,945.56980	302,712.039	21.70	0.9596	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			2,508.04880	2,337.219	21.71	0.0401	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			302,918.04880	303,687.219	21.71	0.9599	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			2,563.39260	2,387.130	21.69	0.0408	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			300,973.39260	301,737.131	21.69	0.9592	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			23,891.18470	23,493.606	18.95	0.2322	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			179,351.18470	180,003.606	18.95	0.7678	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			23,739.58040	23,343.477	18.96	0.2309	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			180,199.58040	180,853.477	18.96	0.7691	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			24,043.84100	23,644.782	18.93	0.2335	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			178,503.84100	179,154.782	18.93	0.7665	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			82,124.10880	81,218.125	16.47	0.5369	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			76,804.10880	77,168.125	16.47	0.4631	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			81,716.21070	80,812.729	16.49	0.5349	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			77,396.21070	77,762.729	16.49	0.4651	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			82,533.59890	81,626.077	16.45	0.5388	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			76,213.59890	76,576.077	16.45	0.4612	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	551
£ / R	On	13/03/2017	Foreign Exchange Future			16.06300		16.00940			0.0000	876,573,973.00	54,571	0
£ / R	On	31/03/2017	Foreign Exchange Future			16.13790		16.06120			0.0000	0.00	0	270

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/04/2017	Foreign Exchange Future			16.18250		16.10400			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.22110		16.14170			0.0000	0.00	0	204
£ / R	On	28/04/2017	Foreign Exchange Future			16.23060		16.15120			0.0000	0.00	0	97
£ / R	On	19/06/2017	Foreign Exchange Future			16.39540		16.31630			0.0000	274,475,391.40	16,741	49,128
£ / R	On	18/09/2017	Foreign Exchange Future			16.69600		16.61590			0.0000	26,529,944.00	1,589	1,664
£ / R	On	18/12/2017	Foreign Exchange Future			16.99940		16.92050			0.0000	0.00	0	8,202
Total £ / R Future												1,177,579,308.40	72,901	59,626
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.00250	0.000	17.67	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,740.60250	7,687.000	17.67	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.00250	0.000	17.67	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,750.60250	7,697.000	17.67	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.00260	0.000	17.67	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			7,730.60260	7,677.000	17.67	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,990.66050	2,937.000	17.67	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.06050	0.000	17.67	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,991.25020	4,937.000	17.67	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			0.65020	0.000	17.67	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			993.21500	937.000	17.67	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			2.61500	0.000	17.67	0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			2,490.70100	2,437.000	17.67	1.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			0.10100	0.000	17.67	0.0000	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			2,125.25590	2,049.012	25.91	0.9794	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			6.45590	6.912	25.91	0.0206	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			999.35730	927.930	18.34	0.8234	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			73.35730	80.430	18.34	0.1766	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,838.34640	7,758.948	30.55	0.9999	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			0.04640	0.048	30.55	0.0001	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			133.01010	145.235	17.99	0.2441	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			981.81010	914.635	17.99	0.7559	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.98460	1.196	25.04	0.0020	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,704.68460	7,625.796	25.04	0.9980	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.97370	1.183	25.04	0.0020	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,714.67370	7,635.783	25.04	0.9980	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.96280	1.170	25.04	0.0020	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,724.66280	7,645.770	25.04	0.9980	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			385.68010	414.146	18.50	0.3106	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,759.78010	1,708.146	18.50	0.6894	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			383.75960	412.101	18.51	0.3093	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,767.85960	1,716.101	18.51	0.6907	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			381.85000	410.068	18.53	0.3080	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,775.95000	1,724.068	18.53	0.6920	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			32.38420	34.513	22.37	0.0288	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,251.88420	8,175.113	22.37	0.9712	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			32.21380	34.333	22.37	0.0286	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,261.71380	8,184.933	22.37	0.9714	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	25.16	Call			32.04430	34.153	22.37	0.0285	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,271.54430	8,194.753	22.37	0.9715	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												1,177,579,308.40	72,901	59,626
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11449		0.11434			0.0000	8,930.45	78	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11717		0.11675			0.0000	2,109.04	18	3,786
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11956		0.11915			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12202		0.12161			0.0000	0.00	0	0
Total ¥ / R Future												11,039.50	96	3,786
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.04130	0.000	16.49	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,565.84130	3,550.700	16.49	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00100	0.000	16.49	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,565.80100	4,550.700	16.49	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1.10740	0.000	16.49	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,566.90740	2,550.700	16.49	1.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,325.67200	4,283.447	19.31	0.9989	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.13600	0.034	19.31	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,324.83600	5,283.133	19.31	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			5.91330	2.918	19.31	0.0078	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,330.61330	3,286.018	19.31	0.9922	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.97200	0.346	19.31	0.0011	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			22.20400	19.399	20.66	0.0297	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,107.20400	4,063.099	20.66	0.9703	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			7.64560	6.344	20.66	0.0109	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,092.64560	5,050.043	20.66	0.9891	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			60.09520	54.929	20.66	0.0734	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,145.09520	3,098.629	20.66	0.9266	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			772.85120	818.862	16.88	0.5741	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			612.15120	616.762	16.88	0.4259	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			437.47010	470.403	18.36	0.3770	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,276.77010	1,268.303	18.36	0.6230	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,330.47510	1,383.783	14.85	0.8058	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			169.77510	181.683	14.85	0.1942	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												11,039.50	96	3,786
€ / R	On	13/03/2017	Foreign Exchange Future			14.01040		13.99790			0.0000	881,548,378.40	62,921	0
€ / R	On	15/03/2017	Foreign Exchange Future			14.03900		13.99790			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.08360		14.04760			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			14.12620		14.08890			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.33340		14.29660			0.0000	157,122,730.80	10,962	101,205
€ / R	On	18/09/2017	Foreign Exchange Future			14.62670		14.59070			0.0000	14,626.70	1	7,337

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 Future			14.92520		14.89130			0.0000	0.00	0	1,495
€ / R	On	19/03/2018	Foreign Exchange Future			15.23220		15.19730			0.0000	0.00	0	0
Total € / R Future												1,038,685,735.90	73,884	110,091
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,692.17510	4,679.600	15.48	1.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			802.64100	789.600	15.48	1.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			0.54100	0.000	15.48	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			3,172.15810	3,159.600	15.48	1.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			0.05810	0.000	15.48	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,002.12570	1,989.600	15.48	1.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.07510	0.000	15.48	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.02570	0.000	15.48	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			310.42130	320.400	15.48	1.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			2.52130	0.000	15.48	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			5.92870	0.000	15.48	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			308.02870	289.600	15.48	1.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.07320	0.000	15.48	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,702.17320	4,689.600	15.48	1.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.07140	0.000	15.48	0.0000	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,712.17140	4,699.600	15.48	1.0000	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,062.83860	1,021.248	33.51	0.9976	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			0.73860	0.248	33.51	0.0024	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,179.95130	1,142.064	17.93	0.9732	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			7.55130	5.664	17.93	0.0268	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			765.11440	725.666	15.57	0.8424	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			54.01440	51.866	15.57	0.1576	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			530.98960	544.329	14.40	0.5979	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			344.38960	320.929	14.40	0.4021	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			5.26880	5.385	23.45	0.0095	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,898.73580	4,862.054	23.45	0.9904	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,908.66880	4,871.985	23.45	0.9905	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			5.40360	5.523	23.45	0.0097	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,888.80360	4,852.123	23.45	0.9903	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,025.76930	1,988.370	18.30	0.9002	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			62.36930	61.770	18.30	0.0998	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			5.33580	5.454	23.45	0.0096	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			36.62570	36.710	21.89	0.0415	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,905.92570	4,870.010	21.89	0.9585	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			36.33600	36.418	21.89	0.0412	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,915.63600	4,879.718	21.89	0.9588	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			36.04850	36.128	21.89	0.0409	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,925.34850	4,889.428	21.89	0.9591	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,364.24110	3,332.702	19.89	0.8431	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			195.12820	197.476	19.91	0.1565	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,373.82820	3,342.276	19.91	0.8435	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			195.95330	198.330	19.86	0.1573	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	18.05	Put			3,354.65330	3,323.130	19.86	0.8427	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			52.45360	52.517	23.01	0.0456	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,571.15360	6,537.317	23.01	0.9544	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			195.54110	197.902	19.89	0.1569	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,109.06390	1,129.063	15.31	0.5955	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			761.76390	746.863	15.31	0.4045	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,104.48460	1,124.414	15.32	0.5938	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			767.18460	752.214	15.32	0.4062	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,099.91800	1,119.784	15.34	0.5921	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			772.61800	757.584	15.34	0.4079	0.00	0	0
Total € / R Option												0.00	0	0
Total € / R												1,038,685,735.90	73,884	110,091
AU\$ / R	On	13/03/2017	Foreign Exchange Future			9.95410		9.92780			0.0000	86,560,853.60	8,696	0
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.12640		10.07600			0.0000	1,235,420.80	122	26,935
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.26940		10.21870			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.41230		10.36170			0.0000	0.00	0	4,400
Total AU\$ / R Future												87,796,274.40	8,818	31,560
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.02840	0.000	12.75	0.0000	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			2,022.22840	1,995.900	12.75	1.0000	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.02460	0.000	12.75	0.0000	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			2,032.22460	2,005.900	12.75	1.0000	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.02830	0.000	12.75	0.0000	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			2,012.22830	1,985.900	12.75	1.0000	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			7.21760	8.115	16.90	0.0250	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,001.21760	1,951.715	16.90	0.9750	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			7.43530	8.365	16.85	0.0257	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,981.43530	1,931.965	16.85	0.9743	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			7.32560	8.239	16.88	0.0253	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,991.32560	1,941.839	16.88	0.9747	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,981.44210	1,935.799	15.55	0.9280	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			29.76300	34.769	15.57	0.0711	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,991.06300	1,945.369	15.57	0.9289	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			29.38810	34.344	15.58	0.0704	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,000.68810	1,954.944	15.58	0.9296	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			30.14210	35.199	15.55	0.0720	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			107.79410	115.513	14.78	0.1700	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,626.09410	1,583.213	14.78	0.8300	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			109.79080	117.632	14.75	0.1728	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,608.09080	1,565.332	14.75	0.8272	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			108.78630	116.567	14.76	0.1714	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,617.08630	1,574.267	14.76	0.8286	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 AU\$ / R Option												0.00	0	0
Total AU\$ / R												87,796,274.40	8,818	31,560
CAD/ R	On	13/03/2017	Foreign Exchange Future			9.76380		9.78190			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.95710		9.95930			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.12800		10.13060			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.29860		10.30240			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			0.31430	0.000	14.26	0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,958.41430	2,976.200	14.26	1.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.31920	0.000	14.26	0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,968.41920	2,986.200	14.26	1.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.30900	0.000	14.26	0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,948.40900	2,966.200	14.26	1.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			14.27460	14.299	17.70	0.0401	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,794.97460	1,797.199	17.70	0.9599	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			14.04130	14.069	17.72	0.0395	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,804.74130	1,806.969	17.72	0.9605	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			14.51210	14.533	17.68	0.0407	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,785.21210	1,787.433	17.68	0.9593	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			111.30910	114.114	16.01	0.1880	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,270.70910	1,276.114	16.01	0.8120	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			110.04750	112.850	16.02	0.1862	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,279.44750	1,284.850	16.02	0.8138	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			112.58750	115.392	15.99	0.1898	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,261.98750	1,267.392	15.99	0.8102	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			395.62420	397.425	13.99	0.4492	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			633.22420	638.825	13.99	0.5508	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			392.19690	393.999	14.01	0.4462	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			639.79690	645.399	14.01	0.5538	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			399.07690	400.876	13.98	0.4521	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			626.67690	632.276	13.98	0.5479	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	20
CHF / R	On	13/03/2017	Foreign Exchange Future			13.03380		13.03180			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			13.35440		13.32580			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.64630		13.61820			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.94460		13.91840			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			0.57140	0.000	14.50	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
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			4,028.77140	4,026.200	14.50	1.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			0.55880	0.000	14.50	0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			4,038.75880	4,036.200	14.50	1.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			0.58440	0.000	14.50	0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			4,018.78440	4,016.200	14.50	1.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			27.08120	26.472	19.57	0.0487	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,581.28120	2,552.072	19.57	0.9513	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			26.76290	26.177	19.59	0.0482	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,590.96290	2,561.777	19.59	0.9518	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			27.40410	26.772	19.56	0.0493	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,571.60410	2,542.372	19.56	0.9507	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			196.16520	194.613	18.58	0.2026	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,967.96520	1,938.314	18.58	0.7974	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			194.89020	193.297	18.60	0.2014	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,976.69020	1,946.997	18.60	0.7986	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			197.45220	195.942	18.57	0.2038	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,959.25220	1,929.642	18.57	0.7962	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			749.76410	764.175	16.51	0.5120	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			861.36410	849.575	16.51	0.4880	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			745.98010	760.317	16.52	0.5101	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			867.58010	855.717	16.52	0.4899	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			753.56770	768.057	16.50	0.5139	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			855.16770	843.457	16.50	0.4861	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			1.90510		1.90800			0.0000	19,051.00	10	0
CNH / R	On	19/06/2017	Foreign Exchange Future			1.92230		1.91970			0.0000	19,223.00	10	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93670		1.93380			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95110		1.94880			0.0000	0.00	0	0
Total CNH / R Future												38,274.00	20	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			0.50010	0.000	15.81	0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,720.50010	5,749.000	15.81	1.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			0.42150	0.000	15.81	0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,820.42150	5,849.000	15.81	1.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.35490	0.000	15.81	0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,920.35490	5,949.000	15.81	1.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			33.79990	33.008	18.04	0.0461	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,436.79990	3,410.008	18.04	0.9539	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			40.59700	39.868	17.91	0.0546	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,243.59700	3,216.868	17.91	0.9454	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			37.04270	36.278	17.98	0.0502	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,340.04270	3,313.278	17.98	0.9498	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			268.60710	276.343	17.10	0.2155	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,430.60710	2,409.343	17.10	0.7845	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			255.30260	262.763	17.20	0.2062	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,517.30260	2,495.763	17.20	0.7938	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			282.77970	290.852	17.00	0.2252	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,344.77970	2,323.851	17.00	0.7748	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			971.98350	957.206	14.89	0.4566	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,014.54310	1,022.449	14.93	0.5278	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,026.54310	1,011.449	14.93	0.4722	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			972.74110	980.323	15.00	0.5124	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,084.74110	1,069.323	15.00	0.4876	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,059.98350	1,068.206	14.89	0.5434	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												38,274.00	20	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.91530		1.91330			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			250.26970	249.368	15.28	0.3521	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			717.26970	696.369	15.28	0.6479	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			223.35870	222.026	15.44	0.3213	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			790.35870	769.026	15.44	0.6787	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			199.12790	197.443	15.61	0.2924	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			866.12790	844.443	15.61	0.7076	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			1.88460		1.88810			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.93470		1.93000			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			0.12300	0.000	15.77	0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,719.12300	3,754.000	15.77	1.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			0.12340	0.000	15.77	0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,819.12340	3,854.000	15.77	1.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			0.12390	0.000	15.77	0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,919.12390	3,954.000	15.77	1.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			65.41250	68.743	16.74	0.0913	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,565.41250	2,521.743	16.74	0.9087	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			69.69940	73.828	16.07	0.1001	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,369.69940	2,326.828	16.07	0.8999	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			67.45810	71.172	16.41	0.0955	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,467.45810	2,424.172	16.41	0.9045	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.69100		1.69530			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.72520		1.72600			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.75390		1.75460			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.78150		1.78200			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			0.41690	0.000	16.34	0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,547.41690	4,590.000	16.34	1.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.48670	0.000	16.34	0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,647.48670	4,690.000	16.34	1.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			0.35400	0.000	16.34	0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,447.35400	4,490.000	16.34	1.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			108.35100	102.843	20.15	0.1210	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,448.35100	2,450.843	20.15	0.8790	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			101.33720	96.501	20.35	0.1139	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,541.33720	2,544.501	20.35	0.8861	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			94.84000	90.630	20.54	0.1073	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,634.84000	2,638.630	20.54	0.8927	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			309.70820	307.223	18.75	0.2363	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,263.70820	2,268.223	18.75	0.7637	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			294.69440	292.325	18.86	0.2264	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,348.69440	2,353.325	18.86	0.7736	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			324.03230	321.462	18.60	0.2462	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,178.03230	2,182.462	18.60	0.7538	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,054.38050	1,047.119	15.95	0.5463	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			934.38050	932.119	15.95	0.4537	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,012.59380	1,005.626	16.05	0.5304	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			992.59380	990.626	16.05	0.4696	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,097.83400	1,090.294	15.84	0.5623	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			877.83400	875.294	15.84	0.4377	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.12790		0.12830			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12820		0.12830			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12800		0.12810			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12800		0.12810			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.10370		9.11250			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.24640		9.24330			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.37190		9.36940			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.49650		9.49460			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			0.00120	0.000	13.13	0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,977.50120	1,986.300	13.13	1.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.00100	0.000	13.13	0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,987.50100	1,996.300	13.13	1.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.00080	0.000	13.13	0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,997.50080	2,006.300	13.13	1.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			9.38420	9.372	17.02	0.0305	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,716.08420	1,712.972	17.02	0.9695	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			9.24020	9.217	17.05	0.0300	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,725.94020	1,722.817	17.05	0.9700	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			9.53060	9.530	16.99	0.0310	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,706.23060	1,703.130	16.99	0.9690	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,277.61570	1,281.026	15.17	0.8546	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			66.03320	71.966	15.19	0.1437	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,286.63320	1,290.066	15.19	0.8563	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			68.01240	73.899	15.15	0.1471	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,268.61240	1,271.999	15.15	0.8529	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			67.01570	72.926	15.17	0.1454	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			868.17590	755.122	17.55	0.5509	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			558.16100	452.670	17.70	0.4475	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			873.56100	766.170	17.70	0.5525	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			553.57150	453.736	17.85	0.4459	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			878.97150	777.236	17.85	0.5541	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			562.77590	451.622	17.55	0.4491	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.25800		1.25270			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.27710		1.26920			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.29150		1.28100			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.30510		1.29360			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			1,773.00000	1,720.000		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			1,873.00000	1,820.000		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

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 Option	1.42	Put			1,673.00000	1,620.000		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			1,108.00000	1,029.000		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			1,208.00000	1,129.000		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			1,308.00000	1,229.000		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			890.00000	785.000		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			990.00000	885.000		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			790.00000	685.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			264.00000	149.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	51.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			64.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			164.00000	49.000		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			1.22280		1.21600			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22570		1.21890			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.22900		1.22220			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.23270		1.22580			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			1.06690		1.06320			0.0000	21,338.00	20	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07150		1.06800			0.0000	0.00	0	71,345
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07670		1.07320			0.0000	0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.08230		1.07880			0.0000	0.00	0	0
Total QUANTO € / \$ Future												21,338.00	20	71,345
Total QUANTO € / \$												21,338.00	20	71,345
RAIN	On	13/03/2017	Foreign Exchange Future			21,957.24000		21,960.14000			0.0000	0.00	0	0
RAIN	On	19/06/2017	Foreign Exchange Future			22,362.81000		22,319.52000			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			9.29110		9.29660			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
SGD / R	On	19/06/2017	Foreign Exchange Future			9.47010		9.45520			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			0.02810	0.000	13.59	0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,703.42810	1,708.900	13.59	1.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			0.02820	0.000	13.59	0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,713.42820	1,718.900	13.59	1.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			0.02810	0.000	13.59	0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,693.42810	1,698.900	13.59	1.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			36.69640	37.305	15.67	0.1049	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,101.49640	1,087.205	15.67	0.8951	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			36.08110	36.604	15.70	0.1032	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,110.88110	1,096.504	15.70	0.8968	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			37.32420	38.020	15.65	0.1067	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,092.12420	1,077.920	15.65	0.8933	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			3.50470		3.53020			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.47650		3.49370			0.0000	0.00	0	19,800
Total TRY / R Future												0.00	0	19,800
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.01170	0.000	16.99	0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,339.81170	1,365.300	16.99	1.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.01060	0.000	16.99	0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,349.81060	1,375.300	16.99	1.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.01280	0.000	16.99	0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,329.81280	1,355.300	16.99	1.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			4.63860	4.835	21.06	0.0336	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			780.93860	798.335	21.06	0.9664	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			4.66430	4.879	21.28	0.0336	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			790.96430	808.379	21.28	0.9664	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			4.61370	4.792	20.83	0.0337	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			770.91370	788.292	20.83	0.9663	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			1.36760		1.37050			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.34340		1.34680			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.31570		1.32780			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.29110		1.30750			0.0000	0.00	0	0
Total ZMW / R Future												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 ZMW / R									0.00	0	0
Total Futures									8,800,663,706.10	647,439	846,432
Total Options									6,373,405.82	29,960	1,179,220
Grand Total:									8,807,037,111.91	677,399	2,025,652