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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2017	Foreign Exchange Future	12.50260	12.59890			0.0000	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Future	12.50060	12.60340			0.0000	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Future	12.50480	12.60790			0.0000	2,038,282.40	163	6,380
\$ / R	On	03/04/2017	Foreign Exchange Future	12.51120	12.61430			0.0000	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Future	12.52580	12.62910			0.0000	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Future	12.52790	12.63120			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future	12.53000	12.63330			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future	12.53210	12.63540			0.0000	0.00	0	722
\$ / R	On	18/04/2017	Foreign Exchange Future	12.54250	12.64600			0.0000	0.00	0	1,450
\$ / R	On	20/04/2017	Foreign Exchange Future	12.54660	12.65030			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future	12.54870	12.65240			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future	12.55710	12.66080			0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Future	12.56330	12.66730			0.0000	0.00	0	2,057
\$ / R	On	02/05/2017	Foreign Exchange Future	12.57170	12.67580			0.0000	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Future	12.57590	12.68010			0.0000	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Future	12.59060	12.69500			0.0000	0.00	0	70
\$ / R	On	26/05/2017	Foreign Exchange Future	12.62200	12.72700			0.0000	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Future	12.63250	12.73750			0.0000	0.00	0	40
\$ / R	On	19/06/2017	Foreign Exchange Future	12.67140	12.77720			0.0000	685,117,255.20	54,068	512,763
\$ / R	On	28/06/2017	Foreign Exchange Future	12.68990	12.79610			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future	12.69410	12.80030			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			12.71900		12.82570			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			12.73760		12.84480			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			12.74590		12.85320			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			12.75010		12.85750			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			12.75840		12.86590			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			12.78120		12.88920			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			12.81860		12.92730			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			12.86010		12.96960			0.0000	4,308,133.50	335	25,881
\$ / R	On	27/09/2017	Foreign Exchange Future			12.87880		12.98860			0.0000	0.00	0	415
\$ / R	On	28/09/2017	Foreign Exchange Future			12.88080		12.99060			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			12.93180		13.04270			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			12.94000		13.05100			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			12.97460		13.08630			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.00520		13.11750			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.04600		13.15920			0.0000	1,487,244.00	114	17,591
\$ / R	On	22/12/2017	Foreign Exchange Future			13.05420		13.16750			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.15940		13.27490			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.16330		13.27890			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.22670		13.34360			0.0000	0.00	0	170
\$ / R	On	25/04/2018	Foreign Exchange Future			13.30210		13.41990			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.33510		13.45300			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.34330		13.46120			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.41320		13.53160			0.0000	0.00	0	2,415
\$ / R	On	13/08/2018	Foreign Exchange Future			13.52840		13.64750			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.60040		13.71990			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.71760		13.83790			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			13.78140		13.90200			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.90690		14.02820			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.97470		14.09650			0.0000	0.00	0	0
Total \$ / R Future												692,950,915.10	54,680	573,232
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Put			525.25750	618.880	21.15	0.9848	0.00	0	0
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Call			4.15750	1.480	21.15	0.0152	0.00	0	20,000
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			897.99270	999.843	22.50	0.9960	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			1.39270	0.443	22.50	0.0040	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,836.67570	2,939.482	48.77	0.9996	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.07570	0.082	48.77	0.0004	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			2,012.17570	2,115.234	30.10	0.9998	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			0.07570	0.034	30.10	0.0002	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			626.03460	723.734	17.42	0.9665	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			10.33460	4.934	17.42	0.0335	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			540.29690	635.729	16.69	0.9533	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			14.59690	6.929	16.69	0.0467	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			18.45290	9.003	16.30	0.0597	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			484.15290	577.803	16.30	0.9403	0.00	0	15,400
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			1,373.16480	1,475.602	20.44	0.9924	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	10/04/2017	Foreign Exchange Option	14.00	Call			2.26480	1.402	20.44	0.0076	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			637.56560	732.908	15.22	0.9501	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			16.66560	8.708	15.22	0.0499	0.00	0	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			878.88400	978.754	17.13	0.9744	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			7.98400	4.554	17.13	0.0256	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			1,125.03970	1,226.861	19.03	0.9856	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			4.13970	2.661	19.03	0.0144	0.00	0	2,100
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			1,311.64600	1,413.989	19.91	0.9901	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			2.84600	1.889	19.91	0.0099	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			4,386.72720	4,490.011	33.27	1.0000	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			0.02720	0.011	33.27	0.0000	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			2.96840	2.057	19.70	0.0106	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			1,319.66840	1,422.057	19.70	0.9894	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			1,151.31780	1,253.103	18.75	0.9840	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			4.61780	3.103	18.75	0.0160	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			1,033.14000	1,133.952	17.90	0.9793	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			6.44000	3.952	17.90	0.0207	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Put			0.00000	500.155	14.34	0.8527	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.00	Call			0.00000	32.255	14.34	0.1473	645,100.00	20,000	20,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			1,307.87760	1,410.265	19.44	0.9881	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			3.27760	2.365	19.44	0.0119	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			876.21700	974.574	16.81	0.9660	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			11.61700	6.674	16.81	0.0340	0.00	0	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,745.28970	1,848.662	20.04	0.9945	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			1.28970	1.162	20.04	0.0055	0.00	0	0
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Put			321.56780	391.748	14.01	0.7313	0.00	0	30,000
\$ / R	On	20/04/2017	Foreign Exchange Option	12.86	Call			111.86780	78.348	14.01	0.2687	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,660.43120	1,762.814	18.79	0.9929	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			2.83120	1.514	18.79	0.0071	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			2,399.84840	2,503.226	20.19	0.9985	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			0.64840	0.326	20.19	0.0015	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			15.32090	8.301	16.92	0.0336	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			1,154.52090	1,251.201	16.92	0.9664	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			30.77150	18.461	16.06	0.0701	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			869.97150	961.361	16.06	0.9299	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			3,029.80400	3,133.312	24.76	0.9984	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			0.60400	0.412	24.76	0.0016	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			4,009.74880	4,113.112	29.19	0.9993	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			0.54880	0.212	29.19	0.0007	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			7.28310	3.666	17.69	0.0157	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,446.48310	1,546.566	17.69	0.9843	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			0.74990	0.366	19.99	0.0017	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			2,339.94990	2,443.266	19.99	0.9983	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			1,569.62170	1,670.318	17.98	0.9853	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			6.92170	3.618	17.98	0.0147	0.00	0	0
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Put			253.14120	309.247	13.62	0.5939	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/05/2017	Foreign Exchange Option	12.72	Call			208.94120	160.947	13.62	0.4061	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			1,006.65780	1,097.911	16.58	0.9235	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			36.75780	23.811	16.58	0.0765	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put			887.50420	973.301	16.25	0.8783	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call			62.50420	43.901	16.25	0.1217	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			872.19380	953.404	16.23	0.8303	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			99.19380	75.404	16.23	0.1697	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			3,245.94290	3,350.510	22.31	0.9933	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			2.94290	2.510	22.31	0.0067	0.00	0	60
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Put			431.67430	494.445	14.63	0.6309	0.00	0	0
\$ / R	On	31/05/2017	Foreign Exchange Option	12.93	Call			239.17430	196.945	14.63	0.3691	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			14.08590	9.387	19.87	0.0212	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,756.88590	2,857.987	19.87	0.9788	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			13.87220	9.245	19.88	0.0209	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,766.67220	2,867.845	19.88	0.9791	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			14.30220	9.530	19.86	0.0215	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Call			182.55380	150.769	15.67	0.2645	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Call			847.06710	756.559	12.94	0.8128	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.00	Put			69.86710	85.159	12.94	0.1872	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put			761.16010	835.662	15.72	0.7411	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call			178.36010	147.062	15.72	0.2589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Put			129.06980	156.097	13.28	0.2908	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Put			287.88120	332.247	13.83	0.4765	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.65	Call			415.08120	353.647	13.83	0.5235	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put			833.52710	910.118	15.95	0.7649	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call			160.72710	131.518	15.95	0.2351	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.34	Put			745.35380	819.369	15.67	0.7355	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put			586.24270	654.144	15.11	0.6707	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call			225.35010	188.407	15.20	0.3193	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put			608.15010	677.006	15.20	0.6807	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call			306.11970	260.104	14.50	0.4147	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put			428.91970	488.704	14.50	0.5853	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	12.25	Call			656.26980	577.497	13.28	0.7092	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call			106.54500	85.822	16.85	0.1611	25,746.72	300	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put			1,042.47430	1,125.410	16.59	0.8205	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call			119.67430	96.810	16.59	0.1795	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put			2,249.38890	2,347.822	19.23	0.9590	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call			26.58890	19.222	19.23	0.0410	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call			233.44270	195.544	15.11	0.3293	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put			367.08390	422.907	14.23	0.5436	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put			785.06190	860.277	15.80	0.7493	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call			172.26190	141.677	15.80	0.2507	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			2,395.36280	2,494.719	19.52	0.9653	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			22.56280	16.119	19.52	0.0347	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put			1,129.34500	1,214.422	16.85	0.8389	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			151.45880	123.638	16.08	0.2228	37,091.49	300	4,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			1,033.88000	1,116.590	16.57	0.8185	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			121.08000	97.990	16.57	0.1815	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			385.51580	328.694	13.99	0.4960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			318.31580	367.294	13.99	0.5040	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call			344.28390	294.307	14.23	0.4564	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			1,425.89400	1,515.186	17.55	0.8890	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,545.31040	1,636.505	17.80	0.9045	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			62.51040	47.905	17.80	0.0955	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,639.70000	2,739.857	19.78	0.9750	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			16.90000	11.257	19.78	0.0250	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			874.25880	952.238	16.08	0.7772	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			1,307.57880	1,395.521	17.30	0.8710	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			3,427.67050	3,531.929	20.40	0.9918	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			4.87050	3.329	20.40	0.0082	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			3,229.48780	3,333.119	20.25	0.9892	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			6.68780	4.519	20.25	0.0108	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			73.09400	56.586	17.55	0.1110	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,610.29770	1,702.423	17.94	0.9119	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			3,081.26240	3,184.282	20.13	0.9866	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			8.46240	5.682	20.13	0.0134	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			98.29500	78.948	17.03	0.1494	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			1,191.09500	1,277.548	17.03	0.8506	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			84.77880	66.921	17.30	0.1290	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			8.33120	5.596	20.14	0.0132	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,769.83130	1,863.971	18.27	0.9276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			47.03130	35.371	18.27	0.0724	0.00	0	42,178
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			102.91950	82.799	16.93	0.1560	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			1,155.71950	1,241.399	16.93	0.8440	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			57.49770	43.823	17.94	0.0881	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,471.61490	1,561.666	17.65	0.8952	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			3,328.50990	3,432.479	20.32	0.9906	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			5.70990	3.879	20.32	0.0094	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			74.88440	58.061	17.51	0.1136	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,407.68440	1,496.660	17.51	0.8864	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			3,091.13120	3,194.196	20.14	0.9868	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			4.42570	3.037	20.45	0.0075	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.15600	0.090	20.60	0.0003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			5,272.95600	5,378.690	20.60	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,872.84440	5,978.624	20.60	0.9999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.04440	0.024	20.60	0.0001	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			68.81490	53.066	17.65	0.1048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,517.59980	1,608.376	17.74	0.9011	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,954.83830	4,059.935	20.60	0.9965	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			2.03830	1.335	20.60	0.0035	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			5,372.92700	5,478.673	20.60	0.9998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.12700	0.073	20.60	0.0002	0.00	0	1,297

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,487.22570	3,591.637	20.45	0.9925	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			494.88940	558.374	14.77	0.6243	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			14.52180	9.676	19.86	0.0218	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,737.32180	2,838.276	19.86	0.9782	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			9.43780	6.322	20.07	0.0148	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			3,012.23780	3,114.922	20.07	0.9852	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			64.79980	49.776	17.74	0.0989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,747.10220	2,848.130	19.86	0.9785	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,932.80430	7,038.602	20.60	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00430	0.002	20.60	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			30.05510	21.918	19.02	0.0464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			2,142.85510	2,240.518	19.02	0.9536	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			272.08940	229.774	14.77	0.3757	0.00	0	2,378
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			3,449.80660	3,554.301	20.05	0.9902	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			5.90660	4.201	20.05	0.0098	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			875.92510	953.387	16.09	0.7595	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			172.02510	143.287	16.09	0.2405	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			1,041.72410	1,123.834	16.58	0.7995	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			142.02410	117.934	16.58	0.2005	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			5,154.70770	5,261.286	19.53	0.9992	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			0.40770	0.286	19.53	0.0008	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			129.27690	108.785	17.11	0.1756	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			1,253.57690	1,339.785	17.11	0.8244	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,796.18890	1,889.407	18.18	0.8907	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			80.98890	67.007	18.18	0.1093	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,556.52680	1,646.316	17.67	0.8566	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			109.72680	92.216	17.67	0.1434	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			309.04310	269.547	15.31	0.3640	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			655.84310	723.647	15.31	0.6360	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			879.47130	954.982	15.99	0.7127	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			236.97130	205.082	15.99	0.2873	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,680.45610	3,785.961	19.24	0.9875	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			7.95610	6.061	19.24	0.0125	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			1,054.47790	1,134.876	16.45	0.7552	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			200.37790	173.276	16.45	0.2448	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			1,078.15100	1,158.649	16.49	0.7459	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			217.35100	189.849	16.49	0.2541	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			882.01370	956.158	15.87	0.6708	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			309.31370	274.758	15.87	0.3292	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,936.46970	4,039.197	20.82	0.9724	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			23.76970	17.797	20.82	0.0276	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			290.18900	260.149	16.34	0.2967	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			1,080.58900	1,160.049	16.34	0.7033	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			192.71440	171.136	17.39	0.2056	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,543.11440	1,631.036	17.39	0.7944	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			292.35310	262.105	16.32	0.2986	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			4,421.39230	4,526.843	21.08	0.9752	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			1,698.20640	1,788.729	17.67	0.8181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			167.80640	148.829	17.67	0.1819	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			20.78450	16.770	21.08	0.0246	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			4,431.18450	4,536.670	21.08	0.9754	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			635.11840	699.234	15.09	0.5599	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			605.95720	548.311	14.45	0.5386	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			436.35720	488.211	14.45	0.4614	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			20.57850	16.598	21.08	0.0244	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			4,440.97850	4,546.498	21.08	0.9756	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			20.99230	16.943	21.08	0.0248	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			352.81230	316.732	15.80	0.3507	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			3,088.28710	3,190.909	19.98	0.9320	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			57.88710	51.009	19.98	0.0680	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Put			0.00000	2,241.898	18.43	0.8703	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	15.00	Call			0.00000	101.998	18.43	0.1297	122,397.12	1,200	600
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			464.71840	419.334	15.09	0.4401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			30.19580	24.671	21.08	0.0346	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			171.70490	152.315	17.62	0.1857	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,672.10490	1,762.215	17.62	0.8143	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			1,102.79260	1,015.445	13.37	0.7841	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			133.19260	155.345	13.37	0.2159	93,207.06	600	7,602
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			883.21230	956.631	15.80	0.6493	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			547.93230	607.916	14.82	0.5209	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			5,041.47800	5,148.654	21.08	0.9862	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			11.07800	8.754	21.08	0.0138	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,441.15800	1,527.900	17.21	0.7770	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			210.75800	188.000	17.21	0.2230	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			4,060.59580	4,164.571	21.08	0.9654	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			29.32880	23.939	21.08	0.0337	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			207.79390	185.070	17.24	0.2200	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,458.19390	1,544.970	17.24	0.7800	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,865.64710	1,958.578	17.96	0.8401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			145.24710	128.678	17.96	0.1599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			517.53230	468.016	14.82	0.4791	0.00	0	7,202
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	21.08	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,475.63010	3,579.601	20.61	0.9466	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			45.23010	39.701	20.61	0.0534	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			380.73610	342.260	15.61	0.3739	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			811.13610	882.160	15.61	0.6261	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			4,089.72880	4,193.839	21.08	0.9663	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			1,072.75310	1,152.005	16.32	0.7014	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			630.28250	570.986	14.38	0.5540	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			410.68250	460.886	14.38	0.4460	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,866.27800	3,970.007	21.08	0.9588	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			35.87800	30.107	21.08	0.0412	0.00	0	110

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	1000.00	Put		987,030.40000	987,139.900	21.08	1.0000	0.00	0	0	
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		4,173.21970	4,277.792	21.20	0.9640	0.00	0	0	
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		31.81970	26.592	21.20	0.0360	0.00	0	60	
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		885.27250	957.420	15.79	0.6402	0.00	0	60	
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		373.87250	336.220	15.79	0.3598	0.00	0	0	
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put		665.67070	729.712	15.18	0.5618	0.00	0	0	
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call		476.27070	430.512	15.18	0.4382	0.00	0	0	
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,951.08460	2,042.434	18.02	0.8195	0.00	0	0	
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		183.78460	164.234	18.02	0.1805	0.00	0	0	
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		893.55240	963.225	15.83	0.6122	0.00	0	60	
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		444.55240	403.225	15.83	0.3878	0.00	0	0	
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		4,439.65810	4,544.253	21.35	0.9581	0.00	0	0	
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		40.65810	34.253	21.35	0.0419	0.00	0	60	
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put		1,252.73050	1,331.435	16.70	0.6879	0.00	0	0	
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call		359.03050	326.035	16.70	0.3121	0.00	0	0	
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		900.32830	967.615	15.83	0.5868	0.00	0	60	
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		517.82830	472.815	15.83	0.4132	0.00	0	0	
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		4,672.40750	4,776.913	21.31	0.9527	0.00	0	0	
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		49.90750	42.113	21.31	0.0473	0.00	0	60	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		82.70140	72.096	21.26	0.0728	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		4,233.50140	4,336.096	21.26	0.9272	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		2,188.73540	2,280.378	18.29	0.8050	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		227.93540	206.378	18.29	0.1950	0.00	0	40,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call		1,198.89110	1,115.301	14.05	0.7286	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put		249.69110	279.301	14.05	0.2714	0.00	0	18,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		83.27010	72.604	21.26	0.0732	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		4,224.07010	4,326.605	21.26	0.9268	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call		1,009.95510	937.754	14.32	0.6586	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put		350.75510	391.754	14.32	0.3414	0.00	0	2,600	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call		702.02990	646.672	15.23	0.5089	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put		662.82990	720.672	15.23	0.4911	0.00	0	40,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		83.84240	73.116	21.26	0.0737	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		4,214.64240	4,317.116	21.26	0.9263	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		3,212.23810	3,314.623	20.01	0.8822	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		131.43810	120.623	20.01	0.1178	0.00	0	20,403	
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put		2,084.41090	2,174.633	18.13	0.7931	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call		243.61090	220.633	18.13	0.2069	0.00	0	2,580	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		753.81320	694.958	15.04	0.5366	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		594.61320	648.958	15.04	0.4634	0.00	0	2,580	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		390.45930	356.843	16.94	0.3139	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		1,381.25930	1,460.844	16.94	0.6861	0.00	0	16,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		4,101.79800	4,203.524	21.26	0.9209	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		90.99800	79.524	21.26	0.0791	0.00	0	16,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		658.17380	605.695	15.40	0.4843	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		728.97380	789.695	15.40	0.5157	0.00	0	20,403	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		384.17670	351.045	16.99	0.3094	0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		1,404.97670	1,485.045	16.99	0.6906	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		4,129.95830	4,231.875	21.26	0.9223	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		89.15830	77.876	21.26	0.0777	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,349.03210	1,259.806	13.90	0.7760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		189.83210	213.807	13.90	0.2240	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,949.76530	5,056.122	21.26	0.9542	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		48.96530	42.122	21.26	0.0458	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		403.38800	368.789	16.83	0.3230	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,334.18800	1,412.789	16.83	0.6770	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		4,064.30510	4,165.773	21.26	0.9190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		93.50510	81.773	21.26	0.0810	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,766.04130	3,870.915	21.03	0.9056	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		105.24130	96.915	21.03	0.0944	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		613.72990	564.040	15.59	0.4583	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		804.52990	868.040	15.59	0.5417	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		323.38740	293.448	17.48	0.2651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,664.18740	1,747.448	17.48	0.7349	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		4,167.55850	4,269.726	21.26	0.9241	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		86.75850	75.726	21.26	0.0759	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		603.11620	554.101	15.64	0.4520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		823.91620	888.101	15.64	0.5480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		317.85700	288.386	17.52	0.2612	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,688.65700	1,772.386	17.52	0.7388	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,507.13040	3,610.949	20.56	0.8957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		116.33040	106.949	20.56	0.1043	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		145.23200	133.116	19.59	0.1299	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,986.03200	3,087.116	19.59	0.8701	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		423.75050	387.610	16.67	0.3371	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		1,264.55050	1,341.610	16.67	0.6629	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,905.33700	5,011.357	21.26	0.9513	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		52.83700	45.557	21.26	0.0487	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		904.48610	970.959	15.84	0.5699	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		571.98610	525.159	15.84	0.4301	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,412.27420	1,489.013	16.90	0.6539	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		487.17420	448.413	16.90	0.3461	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,396.61470	1,472.956	16.86	0.6497	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		495.51470	456.256	16.86	0.3503	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		969.17530	904.192	15.12	0.5754	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		625.57530	677.492	15.12	0.4246	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,431.74950	2,521.676	18.47	0.7757	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		315.34950	288.377	18.47	0.2243	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		150.07260	133.344	21.08	0.1087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		4,307.29210	4,407.391	21.08	0.8908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		4,316.47260	4,416.644	21.08	0.8913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		151.71570	134.842	21.08	0.1097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		4,298.11570	4,398.142	21.08	0.8903	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	13.30	Put		795.48850	853.718	15.53	0.4835	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		839.08850	780.418	15.53	0.5165	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		150.89210	134.091	21.08	0.1092	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,029.65860	2,112.954	17.92	0.7083	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		449.55860	415.054	17.92	0.2917	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,714.59520	2,807.038	18.88	0.7815	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		324.49520	299.138	18.88	0.2185	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,554.47130	1,630.221	17.17	0.6288	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		607.47130	565.321	17.17	0.3712	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,479.07290	1,553.143	17.03	0.6137	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		640.27290	596.443	17.03	0.3863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		235.20860	211.146	21.16	0.1441	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		4,413.60860	4,507.946	21.16	0.8559	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		237.32400	213.098	21.16	0.1452	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,395.72400	4,489.898	21.16	0.8548	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		920.51240	864.736	16.24	0.4990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,028.91240	1,091.536	16.24	0.5010	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		236.26410	212.120	21.16	0.1446	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		4,404.66410	4,498.920	21.16	0.8554	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,704.60200	1,780.273	17.45	0.6080	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		732.10200	688.673	17.45	0.3920	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		737.30270	695.167	17.71	0.3813	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,877.40270	1,954.767	17.71	0.6187	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		734.88870	692.864	17.72	0.3803	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,884.98870	1,962.464	17.72	0.6197	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		739.72680	697.479	17.70	0.3824	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,869.82680	1,947.079	17.70	0.6176	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,863.34000	1,939.592	17.68	0.5947	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		841.24000	797.192	17.68	0.4053	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		841.23780	798.604	17.88	0.3954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,019.23780	2,097.205	17.88	0.6046	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		838.77030	796.237	17.89	0.3944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,026.77030	2,104.837	17.89	0.6056	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		843.71460	800.981	17.87	0.3963	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,011.71460	2,089.581	17.87	0.6037	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		2,016.61340	2,093.448	17.85	0.5839	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		944.81340	900.348	17.85	0.4161	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		946.32770	902.749	18.02	0.4071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		2,169.82770	2,248.049	18.02	0.5929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		943.82710	900.332	18.03	0.4062	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		2,177.32710	2,255.632	18.03	0.5938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		948.84470	905.167	18.01	0.4080	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		2,162.34470	2,240.467	18.01	0.5920	0.00	0	0
Total \$ / R Option											923,542.39	22,400	1,251,182

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											693,874,457.49	77,080	1,824,414
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			12.67140		12.77720			0.0000	0.00	0	551
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			12.86010		12.96960			0.0000	0.00	0	7
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			13.04600		13.15920			0.0000	0.00	0	4
Total \$ / R MAXI Future											0.00	0	562
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			365.10290	252.881	20.54	0.0063	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			360,645.10290	371,112.881	20.54	0.9937	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			359.27750	249.048	20.55	0.0062	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			361,639.27750	372,109.048	20.55	0.9938	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			371.02000	256.773	20.54	0.0064	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			359,651.02000	370,116.773	20.54	0.9936	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			10,331.82670	9,137.479	18.66	0.1173	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			228,371.82670	238,127.479	18.66	0.8827	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			10,257.21100	9,071.171	18.68	0.1165	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			229,297.21100	239,061.171	18.68	0.8835	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			10,407.05940	9,204.164	18.65	0.1181	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			227,447.05940	237,194.164	18.65	0.8819	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			48,716.85980	44,612.933	16.24	0.3797	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			107,796.85980	115,012.933	16.24	0.6203	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			48,439.29310	44,359.885	16.26	0.3779	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			108,519.29310	115,759.885	16.26	0.6221	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			48,996.18620	44,867.208	16.22	0.3815	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			107,076.18620	114,267.208	16.22	0.6185	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	562
£ / R	On 31/03/2017	Foreign Exchange Future			15.66370		15.69480			0.0000	485,574.70	31	270
£ / R	On 13/04/2017	Foreign Exchange Future			15.70420		15.73740			0.0000	0.00	0	61
£ / R	On 25/04/2017	Foreign Exchange Future			15.74000		15.77350			0.0000	0.00	0	204
£ / R	On 28/04/2017	Foreign Exchange Future			15.74890		15.78270			0.0000	0.00	0	97
£ / R	On 19/06/2017	Foreign Exchange Future			15.90400		15.93930			0.0000	17,287,648.00	1,087	58,818
£ / R	On 18/09/2017	Foreign Exchange Future			16.18190		16.22080			0.0000	1,618,190.00	100	1,776
£ / R	On 18/12/2017	Foreign Exchange Future			16.46080		16.50380			0.0000	0.00	0	8,202
Total £ / R Future											19,391,412.70	1,218	69,428
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Put			2,485.42800	2,516.405	30.67	0.9994	0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Call			0.22800	0.105	30.67	0.0006	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Put			1,305.89310	1,336.927	18.97	0.9607	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Call			13.29310	11.127	18.97	0.0393	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Put			8,206.50310	8,240.003	32.16	1.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Call			0.00310	0.003	32.16	0.0000	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Call			40.49150	34.048	17.55	0.0871	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option	17.00	Put			1,257.79150	1,285.148	17.55	0.9129	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.04310	0.062	22.86	0.0001	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			8,090.74310	8,126.062	22.86	0.9999	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.04240	0.061	22.86	0.0001	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			8,100.74240	8,136.061	22.86	0.9999	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.04380	0.063	22.86	0.0001	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			8,080.74380	8,116.063	22.86	0.9999	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			247.91140	236.945	17.95	0.2165	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			2,027.11140	2,055.045	17.95	0.7835	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			246.47440	235.553	17.96	0.2154	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			2,035.67440	2,063.653	17.96	0.7846	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			249.35430	238.345	17.94	0.2176	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			2,018.55430	2,046.445	17.94	0.7824	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			17.08950	15.357	21.75	0.0149	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,663.28950	8,704.557	21.75	0.9851	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			16.98980	15.265	21.75	0.0148	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,673.18980	8,714.465	21.75	0.9852	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			17.18980	15.449	21.75	0.0150	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,653.38980	8,694.649	21.75	0.9850	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												19,391,412.70	1,218	69,428
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11445		0.11558			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11664		0.11784			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11891		0.12016			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,804
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			5.60550	4.586	23.34	0.0106	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,447.30550	3,559.986	23.34	0.9894	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.96070	0.771	23.34	0.0021	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,442.66070	4,556.171	23.34	0.9979	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.14180	0.112	23.34	0.0003	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,441.84180	5,555.512	23.34	0.9997	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			10.10820	6.951	19.66	0.0130	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,225.60820	4,342.651	19.66	0.9870	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			2.85010	1.818	19.66	0.0038	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,218.35010	5,337.518	19.66	0.9962	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			32.81780	24.220	19.66	0.0393	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,248.31780	3,359.920	19.66	0.9607	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,217.34830	1,119.433	14.43	0.7547	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			201.34830	228.833	14.43	0.2453	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			678.43770	611.096	16.22	0.5016	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			662.43770	720.496	16.22	0.4984	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			366.47650	323.484	17.63	0.3041	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,350.47650	1,432.884	17.63	0.6959	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 ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,804
€ / R	On	31/03/2017	Foreign Exchange Future			13.49350		13.64570			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.53260		13.68730			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			13.55320		13.70800			0.0000	0.00	0	5
€ / R	On	19/06/2017	Foreign Exchange Future			13.72540		13.88350			0.0000	5,737,217.20	418	94,246
€ / R	On	18/09/2017	Foreign Exchange Future			13.99610		14.15970			0.0000	111,968.80	8	7,355
€ / R	On	18/12/2017	Foreign Exchange Future			14.26990		14.43890			0.0000	71,349.50	5	1,495
€ / R	On	19/03/2018	Foreign Exchange Future			14.54870		14.72310			0.0000	0.00	0	654
Total € / R Future												5,920,535.50	431	103,809
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,574.60580	1,726.576	24.88	0.9994	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			0.30580	0.076	24.88	0.0006	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			1,118.00770	1,270.304	17.04	0.9850	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			5.30770	2.904	17.04	0.0150	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put			257.97810	360.710	12.56	0.6692	0.00	0	0
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call			165.97810	113.910	12.56	0.3308	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1.49020	0.946	23.39	0.0021	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			5,307.99020	5,465.546	23.39	0.9979	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1.46830	0.931	23.39	0.0021	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			500.24150	601.277	13.88	0.6449	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			5,317.96830	5,475.531	23.39	0.9979	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1.51240	0.960	23.39	0.0021	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			5,298.01240	5,455.561	23.39	0.9979	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,393.96790	2,547.304	17.73	0.9715	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			17.46790	12.704	17.73	0.0285	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			273.74150	216.677	13.88	0.3551	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			5,307.00130	5,469.044	19.19	0.9915	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			6.62690	5.085	19.19	0.0085	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			5,316.92690	5,478.985	19.19	0.9915	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			6.55330	5.027	19.19	0.0084	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			5,326.85330	5,488.927	19.19	0.9916	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			6.70130	5.144	19.19	0.0085	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			125.84480	113.297	20.24	0.1028	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,746.94480	3,903.397	20.24	0.8972	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			125.59020	113.065	20.27	0.1025	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,756.69020	3,913.165	20.27	0.8975	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			126.10100	113.531	20.22	0.1031	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,737.20100	3,893.631	20.22	0.8969	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			21.06690	15.452	21.39	0.0173	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,992.16690	7,155.552	21.39	0.9827	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			911.08170	818.354	13.92	0.5868	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			472.18170	548.454	13.92	0.4132	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			2,189.96150	2,327.265	17.05	0.8081	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			238.86150	207.165	17.05	0.1919	0.00	0	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			925.52230	1,024.463	14.85	0.5259	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			794.85740	719.665	14.87	0.4724	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			931.75740	1,030.965	14.87	0.5276	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			791.11070	716.189	14.88	0.4706	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			938.01070	1,037.489	14.88	0.5294	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			798.62230	723.163	14.85	0.4741	0.00	0	0
Total € / R Option												0.00	0	36,000
Total € / R												5,920,535.50	431	139,809
AU\$ / R	On	19/06/2017	Foreign Exchange Future			9.67530		9.78690			0.0000	880,452.30	91	23,183
AU\$ / R	On	18/09/2017	Foreign Exchange Future			9.80510		9.91950			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			9.93420		10.05150			0.0000	0.00	0	4,400
Total AU\$ / R Future												880,452.30	91	27,808
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			2.40260	2.135	18.24	0.0077	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,285.50260	2,396.835	18.24	0.9923	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			2.41610	2.142	18.13	0.0077	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,265.51610	2,376.842	18.13	0.9923	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			2.40930	2.138	18.19	0.0077	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,275.50930	2,386.838	18.19	0.9923	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			14.47600	13.656	16.28	0.0325	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,274.97600	2,388.556	16.28	0.9675	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			14.41620	13.669	16.33	0.0324	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,284.91620	2,398.569	16.33	0.9676	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			14.53660	13.643	16.22	0.0325	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,265.03660	2,378.543	16.22	0.9675	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,883.96890	1,991.659	14.49	0.9151	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			56.58190	46.812	14.46	0.0865	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,865.08190	1,972.612	14.46	0.9135	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			56.02220	46.333	14.48	0.0857	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,874.52220	1,982.133	14.48	0.9143	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			55.46890	45.859	14.49	0.0849	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												880,452.30	91	27,808
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.52170		9.56560			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.67700		9.72370			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			9.83310		9.88190			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	20
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			3.67880	3.404	18.46	0.0118	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			2,178.07880	2,221.704	18.46	0.9882	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			3.66650	3.393	18.52	0.0117	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			2,188.06650	2,231.693	18.52	0.9883	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			3.69150	3.416	18.41	0.0118	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			2,168.09150	2,211.716	18.41	0.9882	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			44.31900	39.612	15.49	0.0858	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,610.61900	1,652.612	15.49	0.9142	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			43.75860	39.091	15.50	0.0848	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,620.05860	1,662.091	15.50	0.9152	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			44.88830	40.139	15.47	0.0868	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,601.18830	1,643.139	15.47	0.9132	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			218.73730	205.273	13.68	0.2977	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			876.83730	912.173	13.68	0.7023	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			216.62070	203.270	13.70	0.2952	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			884.72070	920.170	13.70	0.7048	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			220.87920	207.295	13.67	0.3002	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			868.97920	904.195	13.67	0.6998	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	20
CHF / R	On	19/06/2017	Foreign Exchange Future			12.84460		12.98990			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.11480		13.26560			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.38960		13.54600			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			16.66220	15.201	22.19	0.0292	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,906.76220	3,050.601	22.19	0.9708	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			16.61040	15.166	22.24	0.0291	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,916.71040	3,060.566	22.24	0.9709	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			16.71410	15.237	22.15	0.0293	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,896.81410	3,040.637	22.15	0.9707	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			91.75670	80.369	17.62	0.1085	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,216.15670	2,355.569	17.62	0.8915	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			90.93980	79.696	17.64	0.1077	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,225.33980	2,364.896	17.64	0.8923	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			92.58090	81.048	17.61	0.1093	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,206.98090	2,346.248	17.61	0.8907	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			525.68370	465.935	15.80	0.3913	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			1,009.68370	1,106.335	15.80	0.6087	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			522.65710	463.178	15.82	0.3895	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			1,016.65710	1,113.578	15.82	0.6105	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			528.72880	468.714	15.79	0.3932	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			1,002.72880	1,099.114	15.79	0.6068	0.00	0	0
Total CHF / R Option												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 CHF / R												0.00	0	1,356
CNH / R	On	19/06/2017	Foreign Exchange Future			1.83280		1.84830			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.84830		1.86380			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.86210		1.87770			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			11.23060	9.210	19.32	0.0154	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			4,128.23060	4,281.210	19.32	0.9846	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			11.71980	9.609	18.74	0.0164	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,928.71980	4,081.609	18.74	0.9836	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			11.46450	9.401	19.03	0.0159	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			4,028.46450	4,181.401	19.03	0.9841	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			131.39630	113.589	16.94	0.1122	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,993.39630	3,130.589	16.94	0.8878	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			124.65440	107.584	17.06	0.1067	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			3,086.65440	3,224.584	17.06	0.8933	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			138.57690	119.994	16.83	0.1181	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,900.57690	3,036.994	16.83	0.8819	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,276.33950	1,371.886	14.28	0.6073	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			622.31790	563.419	14.36	0.3776	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,345.31790	1,442.419	14.36	0.6224	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			592.74190	536.645	14.45	0.3631	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,415.74190	1,515.645	14.45	0.6369	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			653.33950	592.886	14.28	0.3927	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.82550		1.84060			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			48.60580	31.396	14.92	0.0786	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			1,242.60580	1,376.396	14.92	0.9214	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			41.29010	26.473	15.12	0.0672	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			1,335.29010	1,471.473	15.12	0.9328	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			35.08210	22.342	15.33	0.0575	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			1,429.08210	1,567.342	15.33	0.9425	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	19/06/2017	Foreign Exchange Future			1.85300		1.87400			0.0000	0.00	0	0
Total DKK / 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
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			48.05460	38.785	18.97	0.0549	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,908.05460	3,108.785	18.97	0.9451	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			47.11990	38.165	19.35	0.0532	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			3,007.11990	3,208.165	19.35	0.9468	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			46.27310	37.609	19.73	0.0517	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			3,106.27310	3,307.609	19.73	0.9483	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.63410		1.64780			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.66040		1.67460			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.68570		1.70020			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			35.21750	24.157	20.34	0.0383	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			3,157.21750	3,283.157	20.34	0.9617	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			32.96340	22.356	20.51	0.0355	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			3,254.96340	3,381.356	20.51	0.9645	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			30.89160	20.713	20.69	0.0329	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			3,352.89160	3,479.713	20.69	0.9671	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			139.16600	123.036	18.63	0.1216	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,893.16600	3,019.037	18.63	0.8784	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			131.96500	116.532	18.76	0.1156	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,985.96500	3,112.532	18.76	0.8844	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			146.83840	129.975	18.50	0.1279	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,800.83840	2,925.975	18.50	0.8721	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			631.40950	579.680	15.90	0.3865	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,329.40950	1,422.680	15.90	0.6135	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			604.33660	554.721	16.04	0.3724	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,402.33660	1,497.721	16.04	0.6276	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			659.88330	605.959	15.76	0.4011	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			1,257.88330	1,348.959	15.76	0.5989	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12130		0.12220			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12090		0.12190			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12060		0.12190			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			8.91320		8.99020			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.02770		9.10710			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
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.14100		9.22280			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			2.86320	2.530	17.67	0.0099	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,962.66320	2,039.330	17.67	0.9901	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			2.85140	2.522	17.73	0.0099	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,972.65140	2,049.322	17.73	0.9901	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			2.87520	2.538	17.61	0.0100	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,952.67520	2,029.339	17.61	0.9900	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,502.03390	1,573.158	13.94	0.9426	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			28.64980	20.444	13.95	0.0564	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,511.54980	1,582.744	13.95	0.9436	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			29.62730	21.280	13.93	0.0585	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,492.52730	1,563.580	13.93	0.9415	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			29.13390	20.858	13.94	0.0574	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			974.11850	1,019.760	19.63	0.6285	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			393.02610	357.078	19.61	0.3690	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			980.22610	1,026.078	19.61	0.6310	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			389.15430	353.422	19.59	0.3665	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			986.35430	1,032.422	19.59	0.6335	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			396.91850	360.760	19.63	0.3715	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.24340		1.24960			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.25750		1.26310			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.27120		1.27830			0.0000	0.00	0	0
Total PULA / R Future												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			1,304.00000	1,366.000		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			1,404.00000	1,466.000		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			1,504.00000	1,566.000		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			1,069.00000	1,125.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			1,169.00000	1,225.000		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			969.00000	1,025.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			417.00000	488.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			217.00000	288.000		1.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			317.00000	388.000		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 19/06/2017 Foreign Exchange Future			1.25510		1.24750			0.0000	0.00	0	4,138
QUANTO £On 18/09/2017 Foreign Exchange Future			1.25830		1.25070			0.0000	0.00	0	0
QUANTO £On 18/12/2017 Foreign Exchange Future			1.26180		1.25420			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	4,138
Total QUANTO £ / \$									0.00	0	4,138
QUANTO €On 19/06/2017 Foreign Exchange Future			1.08320		1.08660			0.0000	0.00	0	45,375
QUANTO €On 18/09/2017 Foreign Exchange Future			1.08830		1.09180			0.0000	0.00	0	0
QUANTO €On 18/12/2017 Foreign Exchange Future			1.09380		1.09730			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	45,375
Total QUANTO € / \$									0.00	0	45,375
RAIN On 19/06/2017 Foreign Exchange Future			21,414.47000		21,613.75000			0.0000	0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Future			9.06380		9.14540			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Call			9.38910	6.980	15.47	0.0272	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			1,383.98910	1,463.180	15.47	0.9728	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			9.18150	6.833	15.50	0.0267	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			1,393.78150	1,473.033	15.50	0.9733	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			9.60140	7.131	15.44	0.0278	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			1,374.20140	1,453.331	15.44	0.9722	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Future			3.41590		3.45470			0.0000	0.00	0	19,800
Total TRY / R Future									0.00	0	19,800
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Call			1.63800	2.474	21.46	0.0194	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			816.93800	856.574	21.46	0.9806	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			1.58920	2.453	21.62	0.0192	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			826.88920	866.553	21.62	0.9808	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			1.68880	2.495	21.30	0.0197	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			806.98880	846.595	21.30	0.9803	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	19,800
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29480		1.29660			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.28170		1.27740			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.25800		1.25690			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												719 143 315.60	56,420	851,086
Total Options												923 542.39	22,400	1,287,182
Grand Total:												720,066,857.99	78,820	2,138,268