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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/01/2017 Foreign Exchange Future			13.59300		13.47460			0.0000	28,735,602.00	2,114	0
\$ / R On 31/01/2017 Foreign Exchange Future			13.59520		13.47460			0.0000	0.00	0	2,339
\$ / R On 10/02/2017 Foreign Exchange Future			13.61360		13.49570			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.63060		13.51250			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.64270		13.52450			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.64510		13.52700			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.64760		13.52940			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.65480		13.53660			0.0000	0.00	0	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.65730		13.53900			0.0000	24,787,999.50	1,815	2,499
\$ / R On 01/03/2017 Foreign Exchange Future			13.65970		13.54150			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.69020		13.57190			0.0000	802,779,637.80	58,639	362,840
\$ / R On 29/03/2017 Foreign Exchange Future			13.73080		13.61250			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.73590		13.61760			0.0000	0.00	0	4,019
\$ / R On 11/04/2017 Foreign Exchange Future			13.76360		13.64510			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.76610		13.64760			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.76860		13.65010			0.0000	0.00	0	394
\$ / R On 18/04/2017 Foreign Exchange Future			13.78110		13.66270			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.78860		13.67020			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.79870		13.68020			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.80620		13.68780			0.0000	0.00	0	2,200
\$ / R On 26/05/2017 Foreign Exchange Future			13.87750		13.75860			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	19/06/2017	Foreign Exchange Future			13.93870		13.81930			0.0000	67,769,959.40	4,862	200,564
\$ / R	On	28/06/2017	Foreign Exchange Future			13.96170		13.84210			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.96680		13.84710			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.99740		13.87750			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.02040		13.90020			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			14.03060		13.91040			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			14.03570		13.91540			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			14.04590		13.92550			0.0000	0.00	0	500
\$ / R	On	29/08/2017	Foreign Exchange Future			14.12030		13.99890			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.17160		14.04950			0.0000	20,265,388.00	1,430	12,415
\$ / R	On	27/09/2017	Foreign Exchange Future			14.19470		14.07230			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.26140		14.13800			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.27170		14.14820			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.35420		14.22980			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.40590		14.28080			0.0000	0.00	0	15,497
\$ / R	On	22/12/2017	Foreign Exchange Future			14.41620		14.29100			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.64220		14.50890			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.87990		14.73310			0.0000	0.00	0	70
Total \$ / R Future												944,338,586.70	68,860	612,894
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			2.94410	0.000	21.22	0.0000	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			708.34410	587.000	21.22	1.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			12.06600	4.355	31.68	0.0470	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			517.46600	389.155	31.68	0.9530	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			6.87120	1.627	36.13	0.0176	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			682.27120	556.427	36.13	0.9824	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			0.41680	0.063	60.07	0.0006	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,595.81680	1,474.863	60.07	0.9994	0.00	0	0
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			79.44240	109.060	19.78	0.3524	0.00	0	20,000
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			383.74240	295.460	19.78	0.6476	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			9.55510	13.984	25.53	0.0450	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,527.05510	1,413.384	25.53	0.9550	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			181.80790	231.401	18.31	0.5229	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			279.30790	210.801	18.31	0.4771	0.00	0	50,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			37.16620	44.250	20.38	0.1429	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			844.66620	733.650	20.38	0.8571	0.00	0	1,500
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			131.58050	164.688	18.53	0.3817	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			457.08050	371.988	18.53	0.6183	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			124.26200	155.113	18.68	0.3585	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			497.26200	410.013	18.68	0.6415	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			281.21870	345.044	17.41	0.6287	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			214.21870	159.944	17.41	0.3713	0.00	0	36,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			217.71800	270.063	17.72	0.5381	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			290.71800	224.963	17.72	0.4619	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			184.66280	229.321	17.96	0.4807	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			347.66280	274.221	17.96	0.5193	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	23/02/2017	Foreign Exchange Option	13.30	Call			370.88890	446.729	17.05	0.7283	2,233,647.50	5,000	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			143.88890	101.630	17.05	0.2717	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			9.27330	9.584	21.89	0.0320	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,679.87330	1,561.984	21.89	0.9680	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			267.68990	328.836	17.51	0.6027	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			238.28990	181.236	17.51	0.3973	0.00	0	60
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			186.96900	228.918	17.80	0.4596	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			390.36900	314.118	17.80	0.5404	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			82.07390	100.992	19.50	0.2359	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			773.07390	673.692	19.50	0.7641	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			107.69100	132.360	19.09	0.2904	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			666.19100	572.660	19.09	0.7096	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,381.38760	1,496.396	16.93	0.9791	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			9.48760	6.196	16.93	0.0209	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,096.09260	1,204.614	16.15	0.9543	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			24.19260	14.414	16.15	0.0457	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			870.40580	973.731	16.21	0.9068	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			48.50580	33.531	16.21	0.0932	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			667.22400	759.349	16.28	0.8325	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			95.32400	69.149	16.28	0.1675	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			644.94400	735.643	16.34	0.8211	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			103.04400	75.443	16.34	0.1789	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			637.60940	727.829	16.36	0.8172	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			105.70940	77.629	16.36	0.1828	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			594.61210	681.886	16.47	0.7930	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			122.71210	91.686	16.47	0.2070	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			560.12290	644.876	16.56	0.7718	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			138.22290	104.676	16.56	0.2282	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			526.88360	609.066	16.65	0.7497	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			154.98360	118.866	16.65	0.2503	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			494.91560	574.486	16.75	0.7270	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			173.01560	134.286	16.75	0.2730	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			488.67640	567.721	16.77	0.7224	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			176.77640	137.521	16.77	0.2776	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			354.47360	420.767	17.21	0.6060	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			282.57360	230.567	17.21	0.3940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			288.32420	344.025	17.49	0.5316	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			366.42420	303.825	17.49	0.4684	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			269.16110	320.967	17.58	0.5071	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			397.26110	330.767	17.58	0.4929	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			251.13960	300.191	17.73	0.4831	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			429.23960	359.991	17.73	0.5169	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			203.45800	244.807	18.19	0.4146	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			531.55800	454.607	18.19	0.5854	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			176.50650	213.220	18.49	0.3724	4,264.40	20	521
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			604.60650	523.020	18.49	0.6276	0.00	0	11,320

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	14.10	Call			152.97890	185.466	18.79	0.3333	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			681.07890	595.266	18.79	0.6667	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			130.61480	158.918	19.12	0.2938	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			768.71480	678.718	19.12	0.7062	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			114.48520	139.972	19.39	0.2644	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			842.58520	749.772	19.39	0.7356	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			98.64010	121.525	19.69	0.2347	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			926.74010	831.325	19.69	0.7653	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			92.92250	114.583	19.79	0.2234	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			961.02250	864.383	19.79	0.7766	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			84.95380	104.882	19.94	0.2073	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,013.05380	914.682	19.94	0.7927	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			71.00070	87.823	20.25	0.1782	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,119.10070	1,017.623	20.25	0.8218	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			67.88700	84.004	20.32	0.1715	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,145.98700	1,043.804	20.32	0.8285	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			48.19000	59.728	20.91	0.1272	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,356.29000	1,249.528	20.91	0.8728	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			46.02920	57.132	20.98	0.1223	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,384.12920	1,276.932	20.98	0.8777	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			42.45200	53.058	21.11	0.1145	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,430.55200	1,322.858	21.11	0.8855	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			39.78660	50.013	21.21	0.1086	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,467.88660	1,359.813	21.21	0.8914	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			33.82000	42.849	21.43	0.0947	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,561.92000	1,452.649	21.43	0.9053	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			27.36570	34.705	21.65	0.0786	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,685.46570	1,574.505	21.65	0.9214	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			22.87110	29.011	21.85	0.0670	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,790.97110	1,678.811	21.85	0.9330	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			22.50070	28.542	21.87	0.0661	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,800.60070	1,688.342	21.87	0.9339	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			22.13690	28.079	21.88	0.0651	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,810.23690	1,697.879	21.88	0.9349	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			18.20230	23.078	22.09	0.0546	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,926.30230	1,812.878	22.09	0.9454	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			17.61860	22.336	22.13	0.0530	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,945.71860	1,832.136	22.13	0.9470	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			12.72730	16.099	22.48	0.0394	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,140.82730	2,025.899	22.48	0.9606	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			11.92830	15.078	22.55	0.0371	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,180.02830	2,064.878	22.55	0.9629	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			10.82460	13.669	22.66	0.0339	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,238.92460	2,123.469	22.66	0.9661	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			7.84520	9.861	23.01	0.0251	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,435.94520	2,319.661	23.01	0.9749	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	16.22	Call			5.52720	6.901	23.39	0.0180	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,653.62720	2,536.701	23.39	0.9820	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			4.75970	4.672	24.07	0.0124	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,932.85970	2,814.472	24.07	0.9876	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			4.38370	4.256	25.42	0.0108	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,182.48370	3,064.056	25.42	0.9892	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			4.10540	3.949	26.77	0.0097	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,432.20540	3,313.748	26.77	0.9903	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			3.86030	3.676	28.45	0.0086	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,741.96030	3,623.476	28.45	0.9914	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.91870	1.199	31.10	0.0028	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,859.01870	4,740.999	31.10	0.9972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.90280	1.178	31.10	0.0028	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,869.00280	4,750.978	31.10	0.9972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.33350	0.443	31.10	0.0011	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,428.43350	5,310.243	31.10	0.9989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.16590	0.223	31.10	0.0006	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,808.26590	5,690.023	31.10	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00430	0.006	31.10	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,668.10430	7,549.806	31.10	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00300	0.004	31.10	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,848.10300	7,729.804	31.10	1.0000	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			429.37020	498.831	17.19	0.6109	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			316.87020	268.031	17.19	0.3891	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			38.43790	48.981	21.50	0.0924	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,865.93790	1,758.181	21.50	0.9076	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			119.24510	145.329	19.98	0.2328	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,121.64510	1,029.429	19.98	0.7672	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			308.06510	358.189	18.09	0.4524	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			602.96510	534.589	18.09	0.5476	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			415.87830	479.153	17.45	0.5551	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			428.27830	373.053	17.45	0.4449	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			367.94940	424.504	17.68	0.5105	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			500.34940	438.404	17.68	0.4895	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			308.67920	358.614	18.11	0.4503	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			611.07920	542.514	18.11	0.5497	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			12.05780	14.929	24.19	0.0274	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,384.45780	3,268.829	24.19	0.9726	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			316.26350	366.768	18.10	0.4553	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			606.16350	538.168	18.10	0.5447	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			212.79010	249.842	19.10	0.3280	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			940.09010	858.742	19.10	0.6720	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			241.35210	281.317	18.92	0.3550	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			881.15210	802.717	18.92	0.6450	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			125.32070	148.404	20.56	0.2027	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,505.12070	1,409.704	20.56	0.7973	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		68.16420	82.769	21.78	0.1210	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,077.96420	1,974.069	21.78	0.8790	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		26.55840	33.433	23.42	0.0530	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,016.35840	2,904.733	23.42	0.9470	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		544.61540	614.505	17.11	0.6203	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		364.41540	315.805	17.11	0.3797	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		410.08690	467.469	17.63	0.5165	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		529.88690	468.769	17.63	0.4835	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		309.36370	356.332	18.34	0.4208	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		729.16370	657.632	18.34	0.5792	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		284.33190	327.624	18.65	0.3880	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		826.53190	751.424	18.65	0.6120	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		668.51660	738.077	17.16	0.6306	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		409.91660	360.577	17.16	0.3694	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		97.79690	113.960	21.73	0.1389	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,309.19690	2,206.460	21.73	0.8611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		582.75550	641.572	17.67	0.5398	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		633.45550	572.872	17.67	0.4602	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		532.38250	586.901	17.89	0.5063	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		713.08250	648.201	17.89	0.4937	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		493.03440	544.642	18.09	0.4789	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		609.83050	550.739	17.60	0.4497	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,900.48960	5,783.077	25.16	0.9840	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,264.72190	1,359.443	16.27	0.8330	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		155.42190	130.743	16.27	0.1670	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,053.54690	1,140.692	16.49	0.7685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		234.24690	201.992	16.49	0.2315	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		599.13050	659.439	17.60	0.5503	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,273.47760	4,159.267	24.97	0.9445	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		39.29460	45.855	25.16	0.0530	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,369.99460	4,257.155	25.16	0.9470	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		25.49670	30.048	25.16	0.0367	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,856.19670	4,741.348	25.16	0.9633	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		9.78960	11.777	25.16	0.0160	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,497.25700	2,394.207	21.68	0.8538	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		111.95620	127.735	21.77	0.1411	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,552.65620	2,449.035	21.77	0.8589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		83.72740	94.189	22.47	0.1071	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,994.42740	2,885.489	22.47	0.8929	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		42.77760	47.967	24.97	0.0555	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,187.61930	2,088.244	21.17	0.8210	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		133.47470	151.893	21.38	0.1647	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,314.17470	2,213.193	21.38	0.8353	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		124.69940	142.053	21.53	0.1552	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,405.39940	2,303.353	21.53	0.8448	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		116.55700	132.907	21.68	0.1462	0.00	0	69,520

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,895.48780	1,800.476	20.68	0.7823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			155.26010	176.265	21.05	0.1877	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,115.96010	2,017.565	21.05	0.8123	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			147.93640	168.079	21.16	0.1800	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,178.63640	2,079.379	21.16	0.8200	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			146.91930	166.943	21.17	0.1790	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,869.41720	1,774.845	20.63	0.7784	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			187.39840	212.078	20.65	0.2203	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,878.09840	1,783.378	20.65	0.7797	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			186.08700	210.622	20.66	0.2190	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,886.78700	1,791.922	20.66	0.7810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			184.78780	209.176	20.68	0.2177	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,055.96510	978.898	18.82	0.6104	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			287.23860	320.893	19.55	0.3139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,357.93860	1,272.193	19.55	0.6861	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			202.46500	228.818	20.49	0.2350	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,783.16500	1,690.118	20.49	0.7650	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			188.71720	213.545	20.63	0.2216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			864.03540	793.214	18.32	0.5500	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			443.91150	491.758	18.37	0.4430	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			884.61150	813.058	18.37	0.5570	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			422.67760	468.849	18.50	0.4269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			933.37760	860.149	18.50	0.5731	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			375.26510	417.598	18.82	0.3896	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			783.73440	715.942	18.09	0.5211	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			486.19050	537.281	18.13	0.4740	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			796.89050	728.581	18.13	0.5260	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			469.48080	519.303	18.22	0.4619	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			830.18080	760.603	18.22	0.5381	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			453.33540	501.914	18.32	0.4500	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			445.08170	395.456	17.10	0.3585	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			127.67670	144.642	21.64	0.1529	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,525.57670	2,422.942	21.64	0.8471	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			787.18170	857.156	17.10	0.6415	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			696.25120	760.668	17.42	0.5902	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			549.15120	493.868	17.42	0.4098	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			627.91850	685.740	17.77	0.5350	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			700.41850	638.340	17.77	0.4650	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			65.56000	71.893	24.57	0.0745	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,168.06000	4,054.493	24.57	0.9255	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			452.24740	496.042	18.78	0.4097	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,112.04740	1,035.642	18.78	0.5903	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			541.96880	591.586	18.32	0.4658	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			931.56880	860.986	18.32	0.5342	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			1,048.20220	1,129.944	16.70	0.7205	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			337.80220	299.344	16.70	0.2795	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	13.50	Call			886.43100	956.379	17.06	0.6503	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			471.03100	420.679	17.06	0.3497	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			148.21570	164.915	21.71	0.1579	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,762.81570	2,659.215	21.71	0.8421	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			789.76270	854.629	17.38	0.5997	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			584.26270	528.729	17.38	0.4003	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			993.69180	1,066.321	17.05	0.6596	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			494.79180	446.021	17.05	0.3404	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			172.44110	190.281	21.88	0.1646	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,013.54110	2,909.981	21.88	0.8354	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			931.36130	999.552	17.40	0.6131	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			631.86130	577.952	17.40	0.3869	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			926.64260	994.606	17.42	0.6110	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			637.14260	583.006	17.42	0.3890	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			732.78320	790.571	18.10	0.5193	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			461.36330	417.102	16.93	0.3145	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985.950.50000	985,828.400	24.53	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,535.86820	1,629.222	16.43	0.8090	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			236.36820	207.622	16.43	0.1910	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,360.79620	1,448.845	16.62	0.7639	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			311.29620	277.245	16.62	0.2361	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,110.86330	1,188.702	16.93	0.6855	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,497.11890	3,389.610	22.64	0.8515	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			166.05300	180.588	22.66	0.1480	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,506.55300	3,398.988	22.66	0.8520	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			136.54300	148.214	23.79	0.1212	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,087.04300	3,976.614	23.79	0.8788	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.53	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,141.09600	3,035.887	21.94	0.8303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			188.51840	205.210	22.00	0.1679	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,169.01840	3,063.610	22.00	0.8321	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			167.19030	181.835	22.63	0.1490	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,487.69030	3,380.235	22.63	0.8510	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			166.61890	181.210	22.64	0.1485	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,217.35750	1,143.639	18.79	0.5658	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			249.11780	273.947	21.19	0.2171	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,599.61780	2,502.346	21.19	0.7829	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			206.25180	227.294	21.69	0.1841	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,956.75180	2,855.694	21.69	0.8159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			190.59600	207.487	21.94	0.1697	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			903.28320	838.971	18.10	0.4807	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			696.33300	751.999	18.24	0.5003	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			966.83300	900.399	18.24	0.4997	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			645.07700	697.678	18.46	0.4727	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,065.57700	996.078	18.46	0.5273	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			576.85750	625.238	18.79	0.4342	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	27/09/2017	Foreign Exchange Option	17.13	Call			195.54650	211.359	22.10	0.1687	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,253.24650	3,146.659	22.10	0.8313	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,085.40760	1,159.350	17.03	0.6673	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			513.10760	464.650	17.03	0.3327	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			633.86570	684.406	18.87	0.4389	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,305.86570	1,233.006	18.87	0.5611	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,177.23830	1,254.968	17.05	0.6745	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			529.03830	483.268	17.05	0.3255	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			215.33940	234.945	22.49	0.1729	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,517.13940	3,413.245	22.49	0.8271	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,274.00400	1,354.954	17.06	0.6818	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			544.20400	500.754	17.06	0.3182	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			240.74600	262.353	22.76	0.1789	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,750.94600	3,648.153	22.76	0.8211	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,422.25620	1,506.383	16.94	0.7116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			491.45620	450.483	16.94	0.2884	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			305.30370	329.760	21.87	0.2152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,324.50370	3,223.860	21.87	0.7848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,379.02790	2,482.904	14.63	0.9191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			98.22790	77.004	14.63	0.0809	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,495.73640	1,581.854	16.84	0.7315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			444.93640	405.954	16.84	0.2685	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			314.41130	341.416	21.75	0.2220	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,233.61130	3,135.516	21.75	0.7780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			248.07090	268.843	23.12	0.1756	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,027.27090	3,922.943	23.12	0.8244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			306.19570	330.904	21.86	0.2158	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,315.39570	3,215.004	21.86	0.7842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			359.43900	390.706	21.31	0.2501	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,898.63900	2,804.806	21.31	0.7499	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			304.41580	328.813	21.88	0.2146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,333.61580	3,232.913	21.88	0.7854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			317.22660	345.016	21.72	0.2240	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,206.42660	3,109.116	21.72	0.7760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			489.86340	530.103	20.35	0.3251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,209.06340	2,124.203	20.35	0.6749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			310.71780	336.692	21.80	0.2192	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,269.91780	3,170.792	21.80	0.7808	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			397.17330	431.123	20.99	0.2726	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,666.37330	2,575.223	20.99	0.7274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,008.53830	1,074.842	17.90	0.5707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			907.73830	848.942	17.90	0.4293	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			321.40270	349.887	21.67	0.2269	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,170.60270	3,073.987	21.67	0.7731	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			873.85180	934.639	18.39	0.5146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,123.05180	1,058.739	18.39	0.4854	0.00	0	22,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,085.46240	1,154.958	17.65	0.6008	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			804.66240	749.058	17.65	0.3992	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			446.56950	483.925	20.63	0.3010	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,405.76950	2,318.025	20.63	0.6990	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,020.95930	1,087.783	17.86	0.5756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			890.15930	831.883	17.86	0.4244	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,046.27650	1,114.158	17.78	0.5856	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			855.47650	798.258	17.78	0.4144	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			884.66050	945.958	18.35	0.5193	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,103.86050	1,040.058	18.35	0.4807	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,404.32090	1,487.946	16.96	0.7066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			503.52090	462.046	16.96	0.2934	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			256.87250	278.168	23.05	0.1800	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,985.87250	3,881.968	23.05	0.8200	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,346.58100	1,428.466	17.07	0.6871	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			555.58100	512.266	17.07	0.3129	0.00	0	60
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			438.51190	469.984	21.85	0.2568	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,439.61190	3,337.784	21.85	0.7432	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			440.61090	472.652	21.83	0.2581	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,421.71090	3,320.452	21.83	0.7419	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			439.56170	471.313	21.84	0.2574	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,430.66170	3,329.113	21.84	0.7426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			574.87250	617.078	21.85	0.2920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,541.77250	3,437.178	21.85	0.7080	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			573.69540	615.587	21.86	0.2914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,550.59540	3,445.687	21.86	0.7086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,804.14120	1,898.011	17.63	0.6997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			711.04120	658.111	17.63	0.3003	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			576.28750	618.574	21.84	0.2926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,533.18750	3,428.674	21.84	0.7074	0.00	0	0
Total \$ / R Option												2,237,911.90	5,020	1,623,235
Total \$ / R												946,576,498.60	73,880	2,236,129
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.69020		13.57190			0.0000	876,172.80	64	462
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.93870		13.81930			0.0000	278,774.00	20	44
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.17160		14.04950			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,154,946.80	84	506
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			411.49980	395.921	26.72	0.0097	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			342,221.49980	330,375.921	26.72	0.9903	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			410.53540	394.849	26.77	0.0097	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			343,220.53540	331,374.849	26.77	0.9903	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			409.59510	393.803	26.83	0.0096	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			344,219.59510	332,373.803	26.83	0.9904	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			10,403.80450	11,882.128	21.93	0.1323	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put		265,473.80450	255,012.128	21.93	0.8677		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		10,335.02050	11,804.595	21.95	0.1315		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		266,405.02050	255,934.595	21.95	0.8685		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		10,266.57590	11,727.628	21.96	0.1307		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		267,336.57590	256,857.628	21.96	0.8693		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call		46,201.45020	50,216.896	19.49	0.3636		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put		155,251.45020	147,056.896	19.49	0.6364		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call		45,977.87090	49,977.254	19.50	0.3621		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put		156,027.87090	147,817.254	19.50	0.6379		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call		45,755.52630	49,739.335	19.52	0.3607		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put		156,805.52630	148,579.335	19.52	0.6393		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,154,946.80	84	506
£ / R	On	31/01/2017		Foreign Exchange Future	17.01730		16.92970		0.0000		0.00	0	30
£ / R	On	28/02/2017		Foreign Exchange Future	17.10310		17.01930		0.0000		0.00	0	48
£ / R	On	13/03/2017		Foreign Exchange Future	17.15130		17.06540		0.0000		97,625,199.60	5,692	48,250
£ / R	On	31/03/2017		Foreign Exchange Future	17.21850		17.12930		0.0000		0.00	0	162
£ / R	On	13/04/2017		Foreign Exchange Future	17.26510		17.17800		0.0000		0.00	0	61
£ / R	On	25/04/2017		Foreign Exchange Future	17.30770		17.22320		0.0000		0.00	0	73
£ / R	On	28/04/2017		Foreign Exchange Future	17.31830		17.23460		0.0000		0.00	0	79
£ / R	On	19/06/2017		Foreign Exchange Future	17.50800		17.42070		0.0000		17,613,048.00	1,006	22,310
£ / R	On	18/09/2017		Foreign Exchange Future	17.84610		17.75680		0.0000		0.00	0	462
£ / R	On	18/12/2017		Foreign Exchange Future	18.19180		18.09840		0.0000		0.00	0	5,755
Total £ / R Future											115,238,247.60	6,698	77,230
£ / R	On	31/01/2017	16.86	Call			206.51910	199.469	28.87	0.7330	0.00	0	0
£ / R	On	31/01/2017	16.86	Put			136.81910	42.169	28.87	0.2670	0.00	0	0
£ / R	On	28/02/2017	17.89	Call			153.21610	162.536	22.93	0.2534	0.00	0	0
£ / R	On	28/02/2017	17.89	Put			1,023.91610	949.436	22.93	0.7466	0.00	0	0
£ / R	On	13/03/2017	17.00	Call			514.44860	548.965	20.32	0.5647	0.00	0	500
£ / R	On	13/03/2017	17.00	Put			449.04860	397.665	20.32	0.4353	0.00	0	0
£ / R	On	13/03/2017	18.50	Call			119.74930	125.413	23.20	0.1781	0.00	0	1,200
£ / R	On	13/03/2017	18.50	Put			1,554.34930	1,474.113	23.20	0.8219	0.00	0	0
£ / R	On	13/03/2017	19.00	Call			71.41100	74.280	24.10	0.1129	0.00	0	600
£ / R	On	13/03/2017	19.00	Put			2,006.01100	1,922.980	24.10	0.8871	0.00	0	0
£ / R	On	13/03/2017	23.75	Call			1.82070	1.743	34.20	0.0030	0.00	0	0
£ / R	On	13/03/2017	23.75	Put			6,686.42070	6,600.443	34.20	0.9970	0.00	0	0
£ / R	On	13/03/2017	23.76	Call			1.79940	1.723	34.20	0.0030	0.00	0	0
£ / R	On	13/03/2017	23.76	Put			6,696.39940	6,610.423	34.20	0.9970	0.00	0	0
£ / R	On	13/03/2017	21.00	Call			13.59400	13.213	28.89	0.0219	0.00	0	1,200
£ / R	On	13/03/2017	21.00	Put			3,948.19400	3,861.913	28.89	0.9781	0.00	0	0
£ / R	On	13/03/2017	23.74	Call			1.84220	1.764	34.20	0.0030	0.00	0	0
£ / R	On	13/03/2017	23.74	Put			6,676.44220	6,590.464	34.20	0.9970	0.00	0	0
£ / R	On	31/03/2017	18.18	Call			249.74620	263.077	22.04	0.2866	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	31/03/2017	Foreign Exchange Option	18.18	Put			1,300.44620	1,224.577	22.04	0.7134	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			699.96760	736.902	20.02	0.5784	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			551.96760	501.802	20.02	0.4216	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			8.43760	12.456	30.02	0.0147	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,765.23760	6,684.756	30.02	0.9853	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			799.69480	838.581	19.86	0.5944	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			565.09480	520.281	19.86	0.4056	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			23.17660	19.424	24.28	0.0210	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,642.47660	6,551.424	24.28	0.9790	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			23.50530	19.716	24.28	0.0213	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,622.80530	6,531.716	24.28	0.9787	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			23.34040	19.570	24.28	0.0211	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,632.64040	6,541.570	24.28	0.9789	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			979.60200	1,017.949	19.32	0.5069	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,232.80200	1,181.849	19.32	0.4931	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			987.21190	1,025.784	19.30	0.5097	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,220.41190	1,169.684	19.30	0.4903	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			983.39990	1,021.859	19.31	0.5083	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,226.59990	1,175.759	19.31	0.4917	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			155.14720	161.848	24.01	0.0925	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,216.74720	7,130.048	24.01	0.9075	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			156.31540	163.062	24.01	0.0931	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,197.91540	7,111.262	24.01	0.9069	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			155.73030	162.454	24.01	0.0928	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,207.33030	7,120.654	24.01	0.9072	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												115,238,247.60	6,698	80,730
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11995		0.11810			0.0000	0.00	0	362
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12271		0.12084			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12538		0.12347			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,123
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			16.82120	18.792	26.11	0.0445	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,206.62120	2,023.392	26.11	0.9555	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			2.18500	2.209	26.11	0.0066	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,191.98500	3,006.810	26.11	0.9934	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.21330	0.187	26.11	0.0007	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,190.01330	4,004.787	26.11	0.9993	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			5.66620	9.850	23.73	0.0160	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,921.66620	4,738.550	23.73	0.9840	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			54.21200	78.636	23.73	0.0981	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,970.21200	2,807.336	23.73	0.9019	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			18.30110	28.975	23.73	0.0417	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,934.30110	3,757.675	23.73	0.9583	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	0.15	Call			176.69060	240.305	23.87	0.1979	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,830.19060	2,702.305	23.87	0.8021	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			86.49910	126.234	23.87	0.1172	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,739.99910	3,588.234	23.87	0.8828	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			40.45130	63.699	23.87	0.0657	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,693.95130	4,525.699	23.87	0.9343	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,123
€ / R	On	31/01/2017	Foreign Exchange Future			14.49030		14.42370			0.0000	0.00	0	12
€ / R	On	06/02/2017	Foreign Exchange Future			14.50200		14.43900			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.55750		14.49520			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.57050		14.50820			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.61640		14.55140			0.0000	52,063,616.80	3,562	80,297
€ / R	On	15/03/2017	Foreign Exchange Future			14.62360		14.55810			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.68060		14.61140			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.72470		14.65860			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.95580		14.88970			0.0000	21,117,589.60	1,412	79,598
€ / R	On	18/09/2017	Foreign Exchange Future			15.28100		15.21370			0.0000	16,900,786.00	1,106	1,402
€ / R	On	18/12/2017	Foreign Exchange Future			15.61750		15.54670			0.0000	0.00	0	154
Total € / R Future												90,081,992.40	6,080	163,900
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			1.62790	0.589	41.10	0.0059	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			877.92790	810.289	41.10	0.9941	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Call			115.92100	131.852	17.55	0.4845	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Put			196.92100	149.852	17.55	0.5155	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			18.14720	20.160	19.55	0.0635	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,282.94720	1,222.660	19.55	0.9365	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			83.62110	93.120	18.13	0.2226	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			745.42110	692.621	18.13	0.7774	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			477.60460	434.727	16.83	0.5754	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			6.39190	7.063	22.26	0.0181	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,624.99190	2,560.663	22.26	0.9819	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			3.51340	3.593	29.32	0.0077	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,142.11340	4,077.193	29.32	0.9923	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			3.51150	3.591	29.38	0.0077	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			229.00460	251.127	16.83	0.4246	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,152.11150	4,087.191	29.38	0.9923	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			3.50950	3.588	29.43	0.0077	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,162.10950	4,097.188	29.43	0.9923	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			36.81380	41.605	19.72	0.0936	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,485.41380	1,425.205	19.72	0.9064	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			910.32880	965.080	15.58	0.8971	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			48.92880	38.680	15.58	0.1029	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			457.60800	494.735	15.91	0.6673	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	14.30	Put			206.20800	178.335	15.91	0.3327	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			166.59860	183.763	17.55	0.3256	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			668.49860	620.163	17.55	0.6744	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			191.99040	211.450	17.71	0.3204	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			800.59040	750.850	17.71	0.6796	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			372.71510	402.797	16.69	0.4876	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			514.11510	478.097	16.69	0.5124	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			19.86580	22.951	20.99	0.0317	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,330.16580	4,267.151	20.99	0.9683	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			233.21180	250.683	18.78	0.2544	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			265.18600	246.623	15.97	0.2617	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,603.51180	1,554.883	18.78	0.7456	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			20.28690	23.418	20.99	0.0322	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,310.58690	4,247.618	20.99	0.9678	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			20.07500	23.183	20.99	0.0319	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,320.37500	4,257.383	20.99	0.9681	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,044.88600	1,092.423	15.97	0.7383	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,395.21680	4,334.211	23.00	0.8917	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			129.53070	135.875	22.96	0.1089	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,375.83070	4,314.875	22.96	0.8911	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			129.22300	135.542	22.98	0.1086	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,385.52300	4,324.542	22.98	0.8914	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			128.91680	135.211	23.00	0.1083	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,876.24440	2,826.908	19.92	0.7518	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			371.59380	393.007	19.93	0.2474	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,884.89380	2,835.507	19.93	0.7526	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			370.24910	391.607	19.94	0.2466	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,893.54910	2,844.107	19.94	0.7534	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			139.02620	153.221	24.10	0.1002	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,002.32620	5,945.721	24.10	0.8998	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			372.94440	394.408	19.92	0.2482	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												90,081,992.40	6,080	165,580
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.31540		10.24750			0.0000	2,063,080.00	200	22,509
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.48020		10.41230			0.0000	0.00	0	125
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.63780		10.56800			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.79820		10.72670			0.0000	0.00	0	33
Total AU\$ / R Future												2,063,080.00	200	22,892
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			3.15670	3.246	19.32	0.0139	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,695.65670	1,627.845	19.32	0.9861	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			3.10760	3.192	19.37	0.0137	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,705.60760	1,637.792	19.37	0.9863	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			3.05960	3.140	19.42	0.0135	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,715.55960	1,647.740	19.42	0.9865	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			40.91000	47.280	16.75	0.0965	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,688.61000	1,627.080	16.75	0.9035	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			40.35580	46.650	16.76	0.0954	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,698.05580	1,636.450	16.76	0.9046	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			41.47200	47.917	16.73	0.0977	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,679.17200	1,617.717	16.73	0.9023	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,722.02530	1,662.115	16.22	0.8391	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			101.89160	111.945	16.19	0.1635	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,703.89160	1,644.145	16.19	0.8365	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			100.95270	110.924	16.21	0.1622	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,712.95270	1,653.124	16.21	0.8378	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			100.02530	109.915	16.22	0.1609	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			229.95920	246.323	15.16	0.2784	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,363.25920	1,308.123	15.16	0.7216	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			228.19900	244.572	15.17	0.2767	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,371.49900	1,316.372	15.17	0.7233	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			226.45310	242.838	15.19	0.2750	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,379.75310	1,324.638	15.19	0.7250	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,063,080.00	200	22,892
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.42630		10.35380			0.0000	0.00	0	106
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.62810		10.55500			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.81890		10.74450			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	106
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			2.72250	2.202	24.03	0.0080	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,378.92250	2,305.902	24.03	0.9920	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			2.71890	2.200	24.11	0.0080	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,388.91890	2,315.900	24.11	0.9920	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			2.71540	2.198	24.19	0.0080	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,398.91540	2,325.898	24.19	0.9920	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			104.64960	118.251	17.45	0.1952	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,279.64960	1,220.151	17.45	0.8048	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			103.40350	116.864	17.46	0.1933	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,288.40350	1,228.764	17.46	0.8067	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			102.17050	115.492	17.48	0.1914	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,297.17050	1,237.392	17.48	0.8086	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			327.49900	355.173	15.85	0.3944	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			862.99900	816.273	15.85	0.6056	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			324.69000	352.194	15.87	0.3919	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			870.19000	823.294	15.87	0.6081	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			321.90430	349.243	15.88	0.3893	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			877.40430	830.343	15.88	0.6107	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	106
CHF / R	On	13/03/2017	Foreign Exchange Future			13.72200		13.62360			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			14.05690		13.95680			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.38080		14.27750			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			6.30960	6.400	28.54	0.0141	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,432.70960	3,334.400	28.54	0.9859	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			6.29740	6.386	28.60	0.0141	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,442.69740	3,344.386	28.60	0.9859	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			6.28520	6.372	28.66	0.0140	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,452.68520	3,354.372	28.66	0.9860	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			146.73790	163.429	20.15	0.1814	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,059.93790	1,976.529	20.15	0.8186	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			145.63560	162.216	20.16	0.1803	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,068.83560	1,985.316	20.16	0.8197	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			144.54190	161.015	20.17	0.1791	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,077.74190	1,994.115	20.17	0.8209	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			448.92440	479.042	18.89	0.3550	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,551.42440	1,478.242	18.89	0.6450	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			446.70080	476.697	18.91	0.3535	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,559.20080	1,485.897	18.91	0.6465	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			444.49370	474.360	18.92	0.3521	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,566.99370	1,493.560	18.92	0.6479	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			1.98120		1.96420			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99160		1.97440			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.00580		1.98860			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			7.68150	7.764	28.71	0.0120	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,165.68150	4,995.764	28.71	0.9880	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			7.59610	7.671	29.11	0.0117	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,265.59610	5,095.672	29.11	0.9883	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			7.51850	7.587	29.50	0.0115	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,365.51850	5,195.587	29.50	0.9885	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			166.57080	191.455	19.39	0.1604	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,022.57080	2,875.455	19.39	0.8396	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			185.67500	212.895	19.18	0.1761	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	19/06/2017	Foreign Exchange Option	2.24	Put			2,841.67500	2,696.895	19.18	0.8239	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			175.84560	201.867	19.28	0.1681	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,931.84560	2,785.867	19.28	0.8319	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,218.39070	2,098.789	17.72	0.6755	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			548.66310	604.461	17.55	0.3468	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,062.66310	1,946.461	17.55	0.6532	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			526.05240	580.129	17.63	0.3355	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,140.05240	2,022.129	17.63	0.6645	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			504.39070	556.789	17.72	0.3245	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	13/03/2017	Foreign Exchange Future			1.96700		1.95790			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.01360		2.00440			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			16.11460	21.944	23.66	0.0360	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,237.11460	3,151.944	23.66	0.9640	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			17.76410	24.351	22.94	0.0405	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,038.76410	2,954.351	22.94	0.9595	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			16.90190	23.094	23.30	0.0381	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,137.90190	3,053.094	23.30	0.9619	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			328.34760	344.243	17.88	0.2675	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,984.34760	1,908.243	17.88	0.7325	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			310.12070	324.944	17.96	0.2552	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,066.12070	1,988.944	17.96	0.7448	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			347.62170	364.640	17.79	0.2804	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,903.62170	1,828.640	17.79	0.7196	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.76520		1.75000			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.79830		1.78290			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.82830		1.81260			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			7.98070	8.951	26.07	0.0165	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,907.98070	3,756.951	26.07	0.9835	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			7.81610	8.743	26.52	0.0159	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,007.81610	3,856.743	26.52	0.9841	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			7.66640	8.554	26.96	0.0153	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,107.66640	3,956.554	26.96	0.9847	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			268.20890	300.426	20.24	0.2403	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,239.20890	2,117.426	20.24	0.7597	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			296.97000	332.165	19.93	0.2625	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,067.97000	1,949.165	19.93	0.7375	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			282.16850	315.838	20.09	0.2511	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,153.16850	2,032.839	20.09	0.7489	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			560.74470	610.090	19.17	0.3520	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,034.74470	1,927.090	19.17	0.6480	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			605.50260	658.157	18.92	0.3750	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,879.50260	1,775.157	18.92	0.6250	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			582.67200	633.536	19.04	0.3633	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,956.67200	1,850.536	19.04	0.6367	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.13070		0.12960			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13030		0.12970			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13040		0.12980			0.0000	0.00	0	1,382
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.92110		9.86590			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.07290		10.01740			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.21640		10.15990			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	58
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			6.54480	6.572	17.41	0.0296	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,250.64480	1,195.472	17.41	0.9704	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			6.78410	6.844	17.30	0.0309	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,230.88410	1,175.744	17.30	0.9691	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			6.66290	6.706	17.36	0.0302	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,240.76290	1,185.606	17.36	0.9698	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			111.68420	117.616	15.99	0.2164	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,034.28420	984.716	15.99	0.7836	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			110.28880	116.143	16.01	0.2141	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,042.88880	993.243	16.01	0.7859	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			108.90970	114.689	16.04	0.2118	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,051.50970	1,001.789	16.04	0.7882	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			315.30150	329.815	14.87	0.4065	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			735.40150	693.415	14.87	0.5935	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			312.31080	326.708	14.88	0.4036	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			742.41080	700.308	14.88	0.5964	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			318.31610	332.951	14.85	0.4095	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			728.41610	686.551	14.85	0.5905	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	58
PULA / R On 13/03/2017 Foreign Exchange Future			1.28940		1.28230			0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.30820		1.30090			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.32380		1.31650			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.42	Put			1,377.00000	1,306.000		1.0000	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			1,477.00000	1,406.000		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			1,577.00000	1,506.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Put			891.00000	818.000		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			991.00000	918.000		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			791.00000	718.000		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 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			435.00000	362.000		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			535.00000	462.000		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			635.00000	562.000		1.0000	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			1.25280		1.25740			0.0000	0.00	0	20
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.25610		1.26060			0.0000	0.00	0	4,048
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.25930		1.26390			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	4,068
Total QUANTO £ / \$									0.00	0	4,068
QUANTO € On 13/03/2017 Foreign Exchange Future			1.06770		1.07220			0.0000	10,677.00	10	718
QUANTO € On 19/06/2017 Foreign Exchange Future			1.07300		1.07750			0.0000	0.00	0	12,701
QUANTO € On 18/09/2017 Foreign Exchange Future			1.07830		1.08290			0.0000	0.00	0	0
Total QUANTO € / \$ Future									10,677.00	10	13,419
Total QUANTO € / \$									10,677.00	10	13,419

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	13/03/2017	Foreign Exchange Future			22,934.77000		22,763.59000			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			9.59710		9.50610			0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future			9.77530		9.68350			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	35
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			3.83010	4.724	19.30	0.0208	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,487.73010	1,397.624	19.30	0.9792	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			3.77080	4.641	19.36	0.0204	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,497.67080	1,407.541	19.36	0.9796	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			3.71290	4.561	19.42	0.0201	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,507.61290	1,417.461	19.42	0.9799	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			118.68460	137.270	16.07	0.2487	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			945.18460	871.970	16.07	0.7513	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			117.13530	135.513	16.09	0.2461	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			953.63530	880.213	16.09	0.7539	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			115.60840	133.779	16.11	0.2434	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			962.10840	888.479	16.11	0.7566	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	35
TRY / R	On	13/03/2017	Foreign Exchange Future			3.56480		3.46550			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.53530		3.43340			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.17020	0.286	32.01	0.0026	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,394.67020	1,295.486	32.01	0.9974	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.15970	0.268	32.01	0.0024	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,404.65970	1,305.468	32.01	0.9976	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.14980	0.252	32.01	0.0023	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,414.64980	1,315.452	32.01	0.9977	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			10.59960	13.571	19.89	0.0733	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			837.19960	738.271	19.89	0.9267	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			10.39830	13.286	19.99	0.0717	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			846.99830	747.986	19.99	0.9283	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			10.20280	13.010	20.08	0.0701	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			856.80280	757.711	20.08	0.9299	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	83

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 13/03/2017 Foreign Exchange Future			1.36670		1.35310			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.32620		1.31310			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.29240		1.27940			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 152 887 530.50	81,932	917,992
Total Options									2 237 911.90	5,020	1,628,415
Grand Total:									1,155,125,442.40	86,952	2,546,407