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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/01/2017 Foreign Exchange Future			13.49130		13.44830			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.49360		13.44840			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.49720		13.45440			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.50000		13.45840			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.50160		13.46050			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.50330		13.46250			0.0000	0.00	0	450
\$ / R On 30/01/2017 Foreign Exchange Future			13.50820		13.47030			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.51110		13.47290			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.56050		13.51740			0.0000	0.00	0	487
\$ / R On 23/02/2017 Foreign Exchange Future			13.57720		13.53290			0.0000	0.00	0	700
\$ / R On 24/02/2017 Foreign Exchange Future			13.57980		13.53550			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.58750		13.54300			0.0000	0.00	0	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.59000		13.54560			0.0000	0.00	0	712
\$ / R On 01/03/2017 Foreign Exchange Future			13.59260		13.54810			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.62340		13.57840			0.0000	287,658,091.00	21,115	436,748
\$ / R On 29/03/2017 Foreign Exchange Future			13.62860		13.58350			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.66950		13.62380			0.0000	0.00	0	4,019
\$ / R On 11/04/2017 Foreign Exchange Future			13.69750		13.65140			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.70010		13.65390			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.70260		13.65640			0.0000	0.00	0	394
\$ / R On 18/04/2017 Foreign Exchange Future			13.71540		13.66900			0.0000	0.00	0	1,450

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/04/2017	Foreign Exchange Future			13.72300		13.67660			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.73310		13.68660			0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Future			13.74070		13.69420			0.0000	0.00	0	1,580
\$ / R	On	26/05/2017	Foreign Exchange Future			13.81170		13.76460			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.87250		13.82490			0.0000	21,363,650.00	1,540	200,959
\$ / R	On	28/06/2017	Foreign Exchange Future			13.89530		13.84750			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.93080		13.88270			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.95360		13.90540			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			13.96870		13.92050			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.05180		14.00380			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.10220		14.05440			0.0000	70,511.00	5	6,297
\$ / R	On	27/09/2017	Foreign Exchange Future			14.12480		14.07710			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.19030		14.14270			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.20030		14.15270			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.28070		14.23290			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.33090		14.28300			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.34090		14.29300			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.55920		14.51120			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.78750		14.73950			0.0000	0.00	0	70
Total \$ / R Future												309,092,252.00	22,660	683,171
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			0.53840	0.000	21.30	0.0000	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			832.23840	788.700	21.30	1.0000	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			31.39010	26.814	24.86	0.1962	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			292.99010	243.214	24.86	0.8038	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			11.17900	13.213	24.28	0.0773	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			616.77900	576.013	24.28	0.9227	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			10.97200	9.889	20.16	0.0613	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			652.57200	609.889	20.16	0.9387	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			0.07790	0.029	32.90	0.0002	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,431.67790	2,390.029	32.90	0.9998	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			16.58600	18.512	19.95	0.0994	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			586.08600	546.912	19.95	0.9006	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			7.23080	5.855	22.17	0.0322	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			954.73080	912.555	22.17	0.9678	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			2.24190	1.215	26.82	0.0067	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,539.74190	1,497.915	26.82	0.9933	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			144.54100	156.294	18.28	0.5091	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			182.04100	152.994	18.28	0.4909	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			51.54430	56.675	19.19	0.2400	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			389.04430	353.375	19.19	0.7600	0.00	0	1,000
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			19.59830	20.240	19.80	0.0911	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			729.29830	692.040	19.80	0.9089	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			5.16340	2.682	25.41	0.0121	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,602.26340	1,561.582	25.41	0.9879	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			41.78740	46.566	19.24	0.1784	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	31/01/2017	Foreign Exchange Option	13.98	Put			548.88740	515.466	19.24	0.8216	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			25.06900	26.885	19.80	0.1117	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			702.16900	665.785	19.80	0.8883	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			19.81230	19.761	22.08	0.0555	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,532.41230	1,489.261	22.08	0.9445	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			249.66160	259.251	18.24	0.4826	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			342.26160	308.751	18.24	0.5174	0.00	0	39,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			74.21440	75.733	20.26	0.1816	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			876.81440	835.233	20.26	0.8184	0.00	0	1,500
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			249.90880	260.926	18.39	0.4545	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			407.00880	373.726	18.39	0.5455	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			22.93410	23.185	22.06	0.0583	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,687.43410	1,643.385	22.06	0.9417	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			335.96550	351.461	18.02	0.5523	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			300.46550	271.661	18.02	0.4477	0.00	0	60
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			250.52460	261.666	18.42	0.4394	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			447.52460	414.166	18.42	0.5606	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			127.22590	132.543	19.75	0.2539	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			811.62590	772.543	19.75	0.7461	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			158.42550	165.359	19.44	0.3006	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			710.32550	672.759	19.44	0.6994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,397.96990	1,442.251	17.59	0.9520	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			19.56990	18.851	17.59	0.0480	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,124.22950	1,162.863	17.23	0.9085	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			45.82950	39.463	17.23	0.0915	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			722.37790	751.995	17.48	0.7673	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			143.97790	128.595	17.48	0.2327	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			588.46350	614.708	17.72	0.6905	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			210.06350	191.308	17.72	0.3095	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			419.50180	440.916	18.07	0.5658	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			341.10180	317.516	18.07	0.4342	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			701.24030	730.352	17.52	0.7563	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			152.84030	136.952	17.52	0.2437	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			653.34610	681.272	17.60	0.7299	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			174.94610	157.872	17.60	0.2701	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			313.30570	328.171	18.49	0.4623	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			484.90570	454.771	18.49	0.5377	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			557.61240	583.027	17.78	0.6703	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			229.21240	209.627	17.78	0.3297	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			551.57190	576.819	17.79	0.6662	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			233.17190	213.419	17.79	0.3338	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			160.53860	168.933	19.81	0.2749	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			882.13860	845.534	19.81	0.7251	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			352.18110	368.613	18.25	0.5029	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			423.78110	395.213	18.25	0.4971	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			332.25260	347.886	18.37	0.4824	0.00	0	1,603

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			453.85260	424.486	18.37	0.5176	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			125.13780	131.690	20.27	0.2234	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,046.73780	1,008.290	20.27	0.7766	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			232.19840	243.695	19.09	0.3689	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			653.79840	620.295	19.09	0.6311	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			205.50560	215.863	19.33	0.3353	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			727.10560	692.463	19.33	0.6647	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			77.85550	81.776	21.14	0.1482	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,379.45550	1,338.375	21.14	0.8518	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			141.76440	149.231	20.04	0.2480	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			963.36440	925.831	20.04	0.7520	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			134.86970	141.957	20.13	0.2379	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			996.46970	958.557	20.13	0.7621	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			66.33540	70.387	21.42	0.1298	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,487.93540	1,446.987	21.42	0.8702	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			107.71240	113.298	20.54	0.1966	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,149.31240	1,109.898	20.54	0.8034	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			103.74790	109.113	20.61	0.1903	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,175.34790	1,135.713	20.61	0.8097	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			41.74430	44.069	21.94	0.0862	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,803.34430	1,760.669	21.94	0.9138	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			74.92120	78.763	21.21	0.1433	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,406.52120	1,365.363	21.21	0.8567	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			70.02660	73.991	21.32	0.1356	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,451.62660	1,410.591	21.32	0.8644	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			34.46720	36.287	22.15	0.0726	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,936.06720	1,892.887	22.15	0.9274	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			57.91460	61.375	21.57	0.1153	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,579.51460	1,537.975	21.57	0.8847	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			48.51310	51.313	21.77	0.0986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,700.11310	1,657.913	21.77	0.9014	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			24.15250	25.273	22.55	0.0525	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,185.75250	2,141.873	22.55	0.9475	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			41.17680	43.463	21.95	0.0852	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,812.77680	1,770.063	21.95	0.9148	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			40.61770	42.864	21.97	0.0842	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,822.21770	1,779.464	21.97	0.9158	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			12.59090	12.985	23.29	0.0285	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,654.19090	2,609.585	23.29	0.9715	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			33.53680	35.292	22.18	0.0708	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,955.13680	1,911.892	22.18	0.9292	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			25.50920	26.720	22.49	0.0552	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,147.10920	2,103.320	22.49	0.9448	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			6.66890	6.344	25.59	0.0139	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,428.26890	3,382.944	25.59	0.9861	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			22.25330	23.248	22.64	0.0486	0.00	0	180

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	15.80	Put			2,243.85330	2,199.848	22.64	0.9514	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			16.95050	17.607	22.95	0.0377	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,438.55050	2,394.207	22.95	0.9623	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			1.17130	1.309	28.12	0.0030	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,862.77130	4,817.909	28.12	0.9970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			9.76440	9.314	23.90	0.0208	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,931.36440	2,885.914	23.90	0.9792	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			8.00980	7.627	24.75	0.0169	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,179.60980	3,134.227	24.75	0.9831	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00700	0.008	28.12	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,661.60700	7,616.608	28.12	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			5.41880	5.152	26.64	0.0111	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,737.01880	3,691.752	26.64	0.9889	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			1.19100	1.331	28.12	0.0031	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,852.79100	4,807.931	28.12	0.9969	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00490	0.006	28.12	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,841.60490	7,796.606	28.12	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.45050	0.508	28.12	0.0013	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,422.05050	5,377.108	28.12	0.9987	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.23060	0.261	28.12	0.0007	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,801.83060	5,756.862	28.12	0.9993	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			471.58090	490.709	17.87	0.5637	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			388.08090	362.109	17.87	0.4363	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			59.93190	62.019	21.80	0.1039	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,916.43190	1,873.419	21.80	0.8961	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			159.37000	164.928	20.12	0.2396	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,155.57000	1,115.428	20.12	0.7604	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			361.07880	372.235	18.41	0.4380	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			649.67880	614.735	18.41	0.5620	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			471.77870	487.677	17.86	0.5307	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			477.87870	447.577	17.86	0.4693	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			422.82690	436.022	18.07	0.4905	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			548.92690	515.922	18.07	0.5095	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			361.27490	372.261	18.41	0.4363	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			657.37490	622.161	18.41	0.5637	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			18.07010	18.068	23.55	0.0312	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,384.17010	3,337.968	23.55	0.9688	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			368.72610	379.737	18.40	0.4407	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			652.32610	617.137	18.40	0.5593	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			256.47300	262.541	19.17	0.3239	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			977.47300	937.141	19.17	0.6761	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			286.56650	293.832	19.04	0.3491	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			919.96650	880.831	19.04	0.6509	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			91.29290	93.017	21.65	0.1276	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,094.69290	2,049.917	21.65	0.8724	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			40.19980	40.966	23.31	0.0603	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,023.59980	2,977.866	23.31	0.9397	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		463.11120	476.308	17.99	0.4976	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		576.51120	543.208	17.99	0.5024	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		358.32730	367.993	18.58	0.4100	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		771.72730	734.893	18.58	0.5900	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		157.67090	160.682	20.52	0.2064	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,531.07090	1,487.582	20.52	0.7936	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		598.87000	617.578	17.59	0.5926	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		412.27000	384.478	17.59	0.4074	0.00	0	60
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		330.77260	339.557	18.84	0.3800	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		866.57260	828.857	18.84	0.6200	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		717.71080	739.261	17.67	0.6066	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		453.11080	427.561	17.67	0.3934	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		120.03980	122.853	21.68	0.1430	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,325.43980	2,281.153	21.68	0.8570	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		537.33150	552.634	18.46	0.4670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		822.43150	790.134	18.46	0.5330	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		496.46220	510.535	18.65	0.4399	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		901.56220	868.035	18.65	0.5601	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		628.82750	646.818	18.09	0.5239	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		271.35180	255.025	17.12	0.2601	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,376.56080	4,331.032	25.27	0.9414	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		34.56890	36.002	25.27	0.0415	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,859.66890	4,813.502	25.27	0.9585	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,302.92960	1,337.827	16.99	0.8032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		188.02960	175.327	16.99	0.1968	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,096.25180	1,127.524	17.12	0.7399	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,568.09400	2,523.691	21.78	0.8554	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		101.43480	103.148	22.53	0.1120	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,006.53480	2,960.648	22.53	0.8880	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		645.41420	664.116	18.03	0.5337	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		650.51420	621.616	18.03	0.4663	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		51.46080	53.532	25.27	0.0586	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,332.17580	2,288.459	21.42	0.8323	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		147.28990	150.892	21.55	0.1584	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,422.38990	2,378.392	21.55	0.8416	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		14.35990	14.986	25.27	0.0191	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,899.45990	5,852.486	25.27	0.9809	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		132.99400	136.191	21.78	0.1446	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,136.28410	2,093.265	21.11	0.8099	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		173.10470	177.453	21.21	0.1827	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,198.20470	2,154.953	21.21	0.8173	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		55.64630	57.872	25.27	0.0627	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,280.74630	4,235.372	25.27	0.9373	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		157.07580	160.959	21.42	0.1677	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,901.42950	1,859.440	20.74	0.7784	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	15.52	Call			214.90480	220.476	20.75	0.2203	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,910.00480	1,867.976	20.75	0.7797	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			138.16770	141.510	21.69	0.1496	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,513.26770	2,469.010	21.69	0.8504	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			181.18410	185.765	21.11	0.1901	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,388.31750	1,349.069	19.75	0.6885	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			232.65680	238.752	20.59	0.2358	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,807.75680	1,766.252	20.59	0.7642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			171.98390	176.297	21.22	0.1816	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,207.08390	2,163.797	21.22	0.8184	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			216.32950	221.940	20.74	0.2216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			921.82340	888.002	18.70	0.5667	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			464.71630	477.825	18.81	0.4181	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			969.81630	935.325	18.81	0.5819	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			213.49270	219.020	20.76	0.2191	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,918.59270	1,876.520	20.76	0.7809	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			323.21750	331.569	19.75	0.3115	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			835.40400	802.898	18.49	0.5376	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			513.11650	527.690	18.57	0.4511	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			868.21650	835.190	18.57	0.5489	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			217.76150	223.416	20.72	0.2228	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,892.86150	1,850.916	20.72	0.7772	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			486.72340	500.502	18.70	0.4333	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			673.92750	644.318	18.09	0.4761	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			577.59890	594.096	18.29	0.4926	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			752.69890	721.596	18.29	0.5074	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			415.27190	426.856	19.07	0.3829	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,090.37190	1,054.356	19.07	0.6171	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			530.30400	545.398	18.49	0.4624	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			485.45680	461.615	17.64	0.3802	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			149.53620	153.206	21.68	0.1560	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,542.03620	2,497.906	21.68	0.8440	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			832.95680	856.915	17.64	0.6198	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			672.27030	690.971	18.20	0.5208	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			739.57030	710.171	18.20	0.4792	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			80.70060	79.883	24.65	0.0793	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,178.00060	4,129.083	24.65	0.9207	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			491.10510	504.809	19.09	0.4028	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,145.70510	1,111.209	19.09	0.5972	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			930.36240	956.113	17.64	0.6300	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			509.86240	487.413	17.64	0.3700	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			169.48790	173.739	21.81	0.1608	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,778.98790	2,735.039	21.81	0.8392	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,035.26530	1,062.384	17.58	0.6407	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			531.46530	510.584	17.58	0.3593	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			193.63380	198.018	21.97	0.1665	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,029.83380	2,986.218	21.97	0.8335	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		772.72170	793.360	18.48	0.5081	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		938.32170	911.160	18.48	0.4919	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		613.89120	630.500	19.10	0.4269	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,249.49120	1,218.300	19.10	0.5731	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		972.31110	997.567	17.87	0.5973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		343.78340	330.320	17.19	0.2577	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,520.91660	3,477.170	22.81	0.8492	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		152.96580	156.131	23.90	0.1242	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,098.56580	4,053.931	23.90	0.8758	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,570.69530	1,607.345	17.05	0.7865	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		266.29530	255.145	17.05	0.2135	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,398.18340	1,432.520	17.19	0.7423	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,185.33070	3,142.265	22.17	0.8296	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		186.55700	190.646	22.77	0.1518	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,502.15700	3,458.446	22.77	0.8482	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,150.93450	1,179.851	17.42	0.6666	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		496.53450	477.651	17.42	0.3334	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		185.31660	189.370	22.81	0.1508	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,619.76620	2,579.377	21.33	0.7824	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		228.81620	234.969	21.82	0.1855	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,974.41620	2,932.769	21.82	0.8145	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.52	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,945.60000	985,897.800	24.52	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		209.73070	214.465	22.17	0.1704	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,001.36820	973.300	18.61	0.5100	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		683.63040	702.048	18.81	0.4637	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,099.23040	1,069.848	18.81	0.5363	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		185.93520	190.006	22.79	0.1513	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,511.53520	3,467.806	22.79	0.8487	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		274.16620	281.577	21.33	0.2176	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		667.91110	645.367	17.87	0.4027	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		967.59390	992.752	17.88	0.5953	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		673.19390	650.552	17.88	0.4047	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		211.98190	216.779	22.11	0.1722	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,157.58190	3,114.579	22.11	0.8278	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		735.76820	755.500	18.61	0.4900	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		216.71180	221.610	22.31	0.1716	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,269.61180	3,226.810	22.31	0.8284	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,125.34070	1,153.489	17.55	0.6492	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		548.24070	528.689	17.55	0.3508	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		670.33640	687.201	19.15	0.4317	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,337.63640	1,306.901	19.15	0.5683	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,215.99980	1,244.284	17.49	0.6576	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		563.29980	543.984	17.49	0.3424	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		236.66650	241.831	22.60	0.1741	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,533.96650	3,491.531	22.60	0.8259	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,310.50180	1,340.714	17.47	0.6657	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			577.60180	560.014	17.47	0.3343	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			262.37620	269.928	22.91	0.1803	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,769.47620	3,729.228	22.91	0.8197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,438.75690	1,471.464	17.40	0.6899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			535.75690	520.564	17.40	0.3101	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			269.45320	275.705	23.27	0.1768	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,046.45320	4,004.805	23.27	0.8232	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			330.70920	338.333	22.05	0.2163	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,337.70920	3,297.433	22.05	0.7837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,456.50000	1,489.449	17.38	0.6948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			523.50000	508.549	17.38	0.3052	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			328.84300	336.425	22.08	0.2151	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,355.84300	3,315.525	22.08	0.7849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			342.27180	350.703	21.87	0.2238	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,229.27180	3,189.803	21.87	0.7762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,122.30340	1,148.239	18.04	0.5877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			839.30340	817.339	18.04	0.4123	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			335.45230	343.182	21.97	0.2193	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,292.45230	3,252.282	21.97	0.7807	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			424.85410	435.735	21.16	0.2709	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,691.85410	2,654.835	21.16	0.7291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			329.77400	337.377	22.06	0.2157	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,346.77400	3,306.477	22.06	0.7843	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			346.62230	355.526	21.82	0.2265	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,193.62230	3,154.626	21.82	0.7735	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			921.23610	943.500	18.67	0.5094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,138.23610	1,112.600	18.67	0.4906	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			339.32070	347.137	21.90	0.2218	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,256.32070	3,216.237	21.90	0.7782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			519.77650	532.963	20.53	0.3218	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,236.77650	2,202.063	20.53	0.6782	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,083.22530	1,108.429	18.15	0.5732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			890.22530	867.529	18.15	0.4268	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			385.97520	395.881	21.47	0.2492	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,922.97520	2,884.981	21.47	0.7508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,057.95160	1,082.671	18.23	0.5636	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			924.95160	901.771	18.23	0.4364	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,045.54630	1,070.026	18.27	0.5588	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			942.54630	919.126	18.27	0.4412	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			910.34320	932.384	18.71	0.5049	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,157.34320	1,131.484	18.71	0.4951	0.00	0	22,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			278.60520	285.087	23.20	0.1811	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,005.60520	3,964.187	23.20	0.8189	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,381.46380	1,413.410	17.49	0.6712	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	22/12/2017	Foreign Exchange Option	13.50	Put			588.46380	572.510	17.49	0.3288	0.00	0	60
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			469.90900	479.225	22.10	0.2572	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,458.70900	3,420.025	22.10	0.7428	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			468.82040	478.117	22.12	0.2566	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,467.62040	3,428.917	22.12	0.7434	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			470.99680	480.343	22.09	0.2578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,449.79680	3,411.143	22.09	0.7422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			612.67500	624.594	22.13	0.2913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,563.17500	3,527.094	22.13	0.7087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			611.22040	623.106	22.14	0.2907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,571.72040	3,535.606	22.14	0.7093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			610.00940	621.875	22.15	0.2901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,580.50940	3,544.375	22.15	0.7099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,848.47180	1,881.786	18.19	0.6850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			748.97180	734.286	18.19	0.3150	0.00	0	70,530
Total \$ / R Option												0.00	0	1,306,844
Total \$ / R												309,092,252.00	22,660	1,990,015
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.62340		13.57840			0.0000	1,062,625.20	78	464
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.87250		13.82490			0.0000	97,107.50	7	44
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.10220		14.05440			0.0000	70,511.00	5	0
Total \$ / R MAXI Future												1,230,243.70	90	508
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			671.60980	638.889	25.56	0.0140	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			341,831.60980	337,298.889	25.56	0.9860	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			666.88730	634.367	25.59	0.0139	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			342,826.88730	338,294.367	25.59	0.9861	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			662.23210	629.910	25.62	0.0138	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			343,822.23210	339,289.910	25.62	0.9862	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			12,405.53330	12,700.027	21.93	0.1359	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			266,915.53330	262,450.027	21.93	0.8641	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			12,327.74320	12,619.878	21.94	0.1351	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			267,837.74320	263,369.878	21.94	0.8649	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			12,250.30530	12,540.485	21.96	0.1343	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			268,760.30530	264,290.485	21.96	0.8657	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			49,566.54270	50,868.705	19.73	0.3592	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			158,126.54270	154,648.705	19.73	0.6408	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			49,335.14800	50,630.721	19.75	0.3578	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			158,895.14800	155,410.721	19.75	0.6422	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			49,104.54560	50,393.555	19.76	0.3564	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			159,664.54560	156,173.555	19.76	0.6436	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,230,243.70	90	508

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/01/2017	Foreign Exchange Future			16.64130		16.69120			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.74940		16.79100			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.79490		16.83590			0.0000	7,725,654.00	460	51,196
£ / R	On	31/03/2017	Foreign Exchange Future			16.86050		16.90100			0.0000	0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			16.90890		16.94920			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.95260		16.99260			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			16.96310		17.00310			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.14590		17.18520			0.0000	0.00	0	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			17.47560		17.51590			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.80940		17.85090			0.0000	0.00	0	5,755
Total £ / R Future												7,725,654.00	460	89,868
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			219.67950	190.117	22.70	0.3885	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			388.47950	408.817	22.70	0.6115	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			151.93660	138.537	22.57	0.2023	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,250.93660	1,279.137	22.57	0.7977	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			456.80240	432.607	20.40	0.4540	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			620.90240	637.707	20.40	0.5460	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			119.75070	110.345	23.13	0.1486	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,783.85070	1,815.445	23.13	0.8514	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			71.28970	64.223	23.53	0.0938	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,235.38970	2,269.323	23.53	0.9062	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			3.17180	2.792	33.46	0.0043	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,917.27180	6,957.892	33.46	0.9957	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			3.13930	2.763	33.46	0.0043	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,927.23930	6,967.863	33.46	0.9957	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			18.69850	17.449	28.96	0.0256	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,182.79850	4,222.549	28.96	0.9744	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			3.20460	2.821	33.46	0.0043	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,907.30460	6,947.921	33.46	0.9957	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			238.03000	223.924	22.34	0.2389	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,517.03000	1,543.424	22.34	0.7611	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			631.46370	606.291	20.37	0.4906	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			712.26370	727.391	20.37	0.5094	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			6.23310	5.247	26.71	0.0072	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,993.63310	7,032.647	26.71	0.9928	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			717.24540	692.330	20.05	0.5127	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			714.14540	729.230	20.05	0.4873	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			24.59420	23.091	25.28	0.0233	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,879.39420	6,917.191	25.28	0.9767	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			24.92620	23.406	25.28	0.0236	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,859.72620	6,897.506	25.28	0.9764	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			24.75970	23.248	25.28	0.0234	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,869.55970	6,907.348	25.28	0.9766	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			898.84450	877.266	19.49	0.4562	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,392.94450	1,411.666	19.49	0.5438	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	17.99	Call			905.78930	884.121	19.47	0.4589	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,379.88930	1,398.521	19.47	0.5411	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			902.31310	880.687	19.48	0.4576	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,386.41310	1,405.087	19.48	0.5424	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			140.59050	135.492	23.82	0.0804	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,449.69050	7,486.092	23.82	0.9196	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			141.65460	136.526	23.82	0.0809	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,430.75460	7,467.126	23.82	0.9191	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			141.12160	136.008	23.82	0.0806	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,440.22160	7,476.608	23.82	0.9194	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												7,725,654.00	460	93,368
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12043		0.12036			0.0000	0.00	0	341
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12325		0.12317			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12592		0.12585			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,102
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			12.99490	13.726	21.28	0.0361	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,977.19490	1,970.626	21.28	0.9639	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1.13410	1.235	21.28	0.0041	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,965.33410	2,958.135	21.28	0.9959	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.06600	0.075	21.28	0.0003	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,964.26600	3,956.975	21.28	0.9997	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			13.90500	13.707	23.58	0.0208	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,696.60500	4,688.207	23.58	0.9792	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			96.38880	95.906	23.58	0.1123	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,779.08880	2,770.406	23.58	0.8877	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			37.96740	37.616	23.58	0.0506	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,720.66740	3,712.116	23.58	0.9494	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			259.39100	258.199	23.51	0.2072	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,674.69100	2,665.799	23.51	0.7928	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			138.75190	137.708	23.51	0.1245	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,554.05190	3,545.308	23.51	0.8755	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			71.40550	70.628	23.51	0.0710	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,486.70550	4,478.228	23.51	0.9290	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,102
€ / R	On	23/01/2017	Foreign Exchange Future			14.42570		14.41150			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.42930		14.41670			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.44360		14.43580			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.53340		14.51760			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.54680		14.53090			0.0000	0.00	0	35

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Future			14.59060		14.57410			0.0000	627,395.80	43	85,938
€ / R	On	15/03/2017	Foreign Exchange Future			14.59740		14.58080			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.65480		14.63770			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.70270		14.68520			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.93280		14.91410			0.0000	0.00	0	80,086
€ / R	On	18/09/2017	Foreign Exchange Future			15.25810		15.23800			0.0000	0.00	0	1,396
€ / R	On	18/12/2017	Foreign Exchange Future			15.59100		15.57060			0.0000	0.00	0	154
Total € / R Future												627,395.80	43	170,090
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			21.26560	20.070	22.72	0.1096	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			519.76560	504.370	22.72	0.8904	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			40.48500	36.145	19.69	0.1732	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			433.78500	416.845	19.69	0.8268	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			18.78050	16.295	20.23	0.0681	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			882.98050	872.695	20.23	0.9319	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			46.03340	43.880	19.69	0.1036	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,288.43340	1,270.480	19.69	0.8964	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			136.11920	133.451	18.28	0.2566	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			775.21920	756.651	18.28	0.7434	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			521.45010	503.571	17.30	0.5718	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			13.17320	12.415	21.59	0.0275	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,609.07320	2,591.815	21.59	0.9725	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			6.37330	5.708	27.53	0.0111	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,122.27330	4,105.108	27.53	0.9889	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			6.36270	5.699	27.57	0.0111	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			295.55010	294.171	17.30	0.4282	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,132.26270	4,115.099	27.57	0.9889	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			6.35210	5.690	27.62	0.0111	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,142.25210	4,125.090	27.62	0.9889	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			64.45010	62.624	19.69	0.1191	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,490.35010	1,472.024	19.69	0.8809	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			962.20090	971.316	16.24	0.8535	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			78.10090	70.716	16.24	0.1465	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			529.64910	533.168	16.69	0.6351	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			255.54910	242.568	16.69	0.3649	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			224.58510	222.705	17.85	0.3404	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			703.78510	685.305	17.85	0.6596	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			245.77970	242.753	17.86	0.3309	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			828.07970	807.953	17.86	0.6691	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			435.16190	433.137	16.91	0.4840	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			549.96190	530.437	16.91	0.5160	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			42.49330	41.501	22.49	0.0485	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,328.39330	4,308.700	22.49	0.9515	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			271.12430	269.969	18.83	0.2611	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			297.90480	288.427	16.44	0.2785	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,617.02430	1,597.169	18.83	0.7389	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			42.96040	41.964	22.47	0.0491	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,308.86040	4,289.164	22.47	0.9509	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			42.72660	41.731	22.48	0.0488	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,318.62660	4,298.931	22.48	0.9512	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,102.00480	1,111.227	16.44	0.7215	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,393.17810	4,372.389	23.17	0.8844	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			151.83520	151.149	23.13	0.1161	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,373.83520	4,353.049	23.13	0.8839	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			151.50590	150.818	23.15	0.1159	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,383.50590	4,362.718	23.15	0.8841	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			151.17810	150.489	23.17	0.1156	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,890.71360	2,870.173	20.05	0.7478	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			409.89780	409.754	20.06	0.2514	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,899.29780	2,878.754	20.06	0.7486	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			408.49280	408.341	20.07	0.2507	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,907.89280	2,887.341	20.07	0.7493	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			162.51070	165.491	24.22	0.1051	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,001.91070	5,984.491	24.22	0.8949	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			411.31360	411.173	20.05	0.2522	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												627,395.80	43	171,770
AUS / R	On	13/03/2017	Foreign Exchange Future			10.29020		10.24370			0.0000	0.00	0	22,282
AUS / R	On	19/06/2017	Foreign Exchange Future			10.45510		10.40690			0.0000	10,455.10	1	125
AUS / R	On	18/09/2017	Foreign Exchange Future			10.60920		10.56100			0.0000	0.00	0	225
AUS / R	On	18/12/2017	Foreign Exchange Future			10.76380		10.71510			0.0000	0.00	0	33
Total AUS / R Future												10,455.10	1	22,665
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,711.78540	1,665.060	18.60	0.9801	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			5.38480	5.155	18.63	0.0196	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,721.68480	1,674.955	18.63	0.9804	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			5.58830	5.367	18.56	0.0203	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,701.88830	1,655.167	18.56	0.9797	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			5.48540	5.260	18.60	0.0199	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,705.59400	1,659.287	16.88	0.8955	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			51.85710	53.728	16.90	0.1034	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,714.95710	1,668.628	16.90	0.8966	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			53.13780	55.057	16.87	0.1057	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,696.23780	1,649.957	16.87	0.8943	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			52.49400	54.387	16.88	0.1045	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			114.02420	117.751	16.28	0.1668	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,723.02420	1,678.551	16.28	0.8332	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			113.02260	116.715	16.29	0.1655	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,732.02260	1,687.515	16.29	0.8345	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			112.03060	115.687	16.31	0.1642	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
AU\$ / R	On	18/09/2017		Foreign Exchange Option	12.19	Put		1,741.03060	1,696.487	16.31	0.8358	0.00	0	0
AU\$ / R	On	18/12/2017		Foreign Exchange Option	11.87	Put		1,395.78880	1,355.094	15.30	0.7242	0.00	0	0
AU\$ / R	On	18/12/2017		Foreign Exchange Option	11.88	Call		239.12150	247.064	15.31	0.2741	0.00	0	0
AU\$ / R	On	18/12/2017		Foreign Exchange Option	11.88	Put		1,404.02150	1,363.264	15.31	0.7259	0.00	0	0
AU\$ / R	On	18/12/2017		Foreign Exchange Option	11.86	Call		242.67010	250.742	15.29	0.2776	0.00	0	0
AU\$ / R	On	18/12/2017		Foreign Exchange Option	11.86	Put		1,387.57010	1,346.942	15.29	0.7224	0.00	0	0
AU\$ / R	On	18/12/2017		Foreign Exchange Option	11.87	Call		240.88880	248.894	15.30	0.2758	0.00	0	0
Total AU\$ / R Option											0.00	0	0	
Total AU\$ / R											10,455.10	1	22,665	
CAD/ R	On	13/03/2017		Foreign Exchange Future	10.42150			10.41820			0.0000	0.00	0	69
CAD/ R	On	19/06/2017		Foreign Exchange Future	10.62470			10.62000			0.0000	0.00	0	0
CAD/ R	On	18/09/2017		Foreign Exchange Future	10.81350			10.80930			0.0000	0.00	0	0
Total CAD/ R Future											0.00	0	69	
CAD/ R	On	13/03/2017		Foreign Exchange Option	12.73	Call		4.32660	3.580	22.55	0.0118	0.00	0	0
CAD/ R	On	13/03/2017		Foreign Exchange Option	12.73	Put		2,316.12660	2,312.080	22.55	0.9882	0.00	0	0
CAD/ R	On	13/03/2017		Foreign Exchange Option	12.74	Call		4.30850	3.566	22.61	0.0117	0.00	0	0
CAD/ R	On	13/03/2017		Foreign Exchange Option	12.74	Put		2,326.10850	2,322.066	22.61	0.9883	0.00	0	0
CAD/ R	On	13/03/2017		Foreign Exchange Option	12.75	Call		4.29080	3.553	22.68	0.0117	0.00	0	0
CAD/ R	On	13/03/2017		Foreign Exchange Option	12.75	Put		2,336.09080	2,332.053	22.68	0.9883	0.00	0	0
CAD/ R	On	19/06/2017		Foreign Exchange Option	11.73	Call		136.22190	133.101	17.55	0.2069	0.00	0	0
CAD/ R	On	19/06/2017		Foreign Exchange Option	11.73	Put		1,246.22190	1,238.401	17.55	0.7931	0.00	0	0
CAD/ R	On	19/06/2017		Foreign Exchange Option	11.74	Call		134.74650	131.646	17.57	0.2050	0.00	0	0
CAD/ R	On	19/06/2017		Foreign Exchange Option	11.74	Put		1,254.74650	1,246.946	17.57	0.7950	0.00	0	0
CAD/ R	On	19/06/2017		Foreign Exchange Option	11.75	Call		133.28890	130.209	17.58	0.2031	0.00	0	0
CAD/ R	On	19/06/2017		Foreign Exchange Option	11.75	Put		1,263.28890	1,255.509	17.58	0.7969	0.00	0	0
CAD/ R	On	18/09/2017		Foreign Exchange Option	11.28	Call		375.61540	374.325	16.08	0.3989	0.00	0	0
CAD/ R	On	18/09/2017		Foreign Exchange Option	11.28	Put		846.31540	840.825	16.08	0.6011	0.00	0	0
CAD/ R	On	18/09/2017		Foreign Exchange Option	11.29	Call		372.57750	371.271	16.10	0.3964	0.00	0	0
CAD/ R	On	18/09/2017		Foreign Exchange Option	11.29	Put		853.27750	847.771	16.10	0.6036	0.00	0	0
CAD/ R	On	18/09/2017		Foreign Exchange Option	11.30	Call		369.56270	368.236	16.11	0.3939	0.00	0	0
CAD/ R	On	18/09/2017		Foreign Exchange Option	11.30	Put		860.26270	854.736	16.11	0.6061	0.00	0	0
Total CAD/ R Option											0.00	0	0	
Total CAD/ R											0.00	0	69	
CHF / R	On	13/03/2017		Foreign Exchange Future	13.63360			13.61380			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017		Foreign Exchange Future	13.97030			13.94900			0.0000	0.00	0	0
CHF / R	On	18/09/2017		Foreign Exchange Future	14.29050			14.27070			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		11.92810	10.763	27.79	0.0207	0.00	0	0
CHF / R	On	13/03/2017		Foreign Exchange Option	17.05	Put		3,448.12810	3,427.163	27.79	0.9793	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			11.89820	10.735	27.84	0.0207	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,458.09820	3,437.135	27.84	0.9793	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			11.86860	10.708	27.89	0.0206	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,468.06860	3,447.108	27.89	0.9794	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			172.96810	174.052	20.44	0.1839	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,093.96810	2,073.752	20.44	0.8161	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			171.77920	172.854	20.45	0.1828	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,102.77920	2,082.554	20.45	0.8172	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			170.59900	171.665	20.46	0.1817	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,111.59900	2,091.365	20.46	0.8183	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			478.90750	485.728	19.30	0.3491	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,588.20750	1,575.228	19.30	0.6509	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			476.62680	483.418	19.32	0.3477	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,595.92680	1,582.918	19.32	0.6523	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			474.35820	481.122	19.33	0.3464	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,603.65820	1,590.622	19.33	0.6536	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			1.98070		1.98340			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99730		1.99850			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01570		2.01590			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			10.73700	8.676	25.71	0.0131	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,976.73700	5,001.676	25.71	0.9869	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			10.56980	8.544	26.05	0.0128	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,076.56980	5,101.544	26.05	0.9872	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			10.41520	8.422	26.39	0.0125	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,176.41520	5,201.422	26.39	0.9875	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			234.06340	222.697	19.28	0.1759	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,849.06340	2,849.697	19.28	0.8241	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			258.72400	246.846	19.09	0.1923	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,673.72400	2,673.846	19.09	0.8077	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			246.06440	234.444	19.18	0.1839	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,761.06440	2,761.444	19.18	0.8161	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,065.75820	2,064.027	17.80	0.6567	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			676.74880	673.039	17.66	0.3657	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,917.74880	1,916.039	17.66	0.6343	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			650.24320	646.524	17.73	0.3543	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,991.24320	1,989.524	17.73	0.6457	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			624.75820	621.027	17.80	0.3433	0.00	0	0
Total CNH / 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 CNH / R												0.00	0	10
DKK / R	On	13/03/2017	Foreign Exchange Future			1.96260		1.96050			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00980		2.00720			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			31.77980	28.213	22.12	0.0427	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,226.77980	3,202.213	22.12	0.9573	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			35.99970	32.162	21.61	0.0488	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,030.99970	3,006.162	21.61	0.9512	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			33.80020	30.101	21.86	0.0457	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,128.80020	3,104.101	21.86	0.9543	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,011.53790	1,980.229	18.19	0.7240	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			363.84320	358.524	18.27	0.2642	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,091.84320	2,060.524	18.27	0.7358	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			404.27100	398.988	18.10	0.2882	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,932.27100	1,900.988	18.10	0.7118	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			383.53790	378.229	18.19	0.2760	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			1.75760		1.75180			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.79060		1.78440			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.82030		1.81410			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			11.87210	11.483	24.29	0.0197	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,893.87210	3,835.483	24.29	0.9803	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			11.64650	11.183	24.68	0.0190	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,993.64650	3,935.183	24.68	0.9810	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			11.44100	10.908	25.06	0.0183	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,093.44100	4,034.908	25.06	0.9817	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			300.37340	309.417	20.19	0.2399	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,256.37340	2,203.417	20.19	0.7601	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			331.89330	341.811	19.92	0.2614	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,087.89330	2,035.811	19.92	0.7386	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			315.69980	325.170	20.05	0.2504	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,171.69980	2,119.170	20.05	0.7496	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			601.84780	617.573	19.33	0.3483	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,060.84780	2,014.573	19.33	0.6517	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			648.45100	665.406	19.10	0.3705	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,907.45100	1,862.406	19.10	0.6295	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			624.66120	640.990	19.22	0.3592	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,983.66120	1,937.990	19.22	0.6408	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.12970		0.12940			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12920		0.13000			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12910		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			9.79880		9.76680			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.94950		9.91540			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.08820		10.05480			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			11.48940	11.048	18.34	0.0405	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,354.68940	1,322.248	18.34	0.9595	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			11.97710	11.522	18.27	0.0422	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,335.17710	1,302.722	18.27	0.9578	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			11.73050	11.282	18.31	0.0413	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,344.93050	1,312.482	18.31	0.9587	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			114.74790	116.355	16.67	0.2037	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,139.34790	1,106.855	16.67	0.7963	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			113.33720	114.980	16.69	0.2017	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,147.93720	1,115.480	16.69	0.7983	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			111.94370	113.565	16.71	0.1995	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,156.54370	1,124.065	16.71	0.8005	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			306.50030	311.833	15.51	0.3772	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			831.70030	803.633	15.51	0.6228	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			303.82100	308.969	15.52	0.3745	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			839.02100	810.769	15.52	0.6255	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			309.20040	314.722	15.49	0.3799	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			824.40040	796.522	15.49	0.6201	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	58
PULA / R	On	13/03/2017	Foreign Exchange Future			1.28460		1.28440			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30430		1.30390			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32070		1.32030			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			1,356.00000	1,354.000		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	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			1,456.00000	1,454.000		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			1,556.00000	1,554.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			861.00000	857.000		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			961.00000	957.000		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			761.00000	757.000		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			397.00000	393.000		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			497.00000	493.000		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			597.00000	593.000		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			1.23280		1.23990			0.0000	0.00	0	10
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.23600		1.24310			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.23920		1.24630			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	8,105
Total QUANTO £ / \$												0.00	0	8,105
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.07100		1.07330			0.0000	0.00	0	733
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07640		1.07880			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.08200		1.08420			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	26,085
Total QUANTO € / \$												0.00	0	26,085
RAIN	On	13/03/2017	Foreign Exchange Future			22,871.73000		22,858.63000			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			9.58920		9.58600			0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future			9.76790		9.76250			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			9.60990	8.768	18.89	0.0329	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,413.60990	1,409.568	18.89	0.9671	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			9.42650	8.586	18.93	0.0322	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,423.42650	1,419.386	18.93	0.9678	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			9.24680	8.408	18.96	0.0316	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,433.24680	1,429.208	18.96	0.9684	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			151.92970	151.798	16.23	0.2589	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			899.42970	893.898	16.23	0.7411	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			150.09030	149.959	16.25	0.2563	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			907.59030	902.059	16.25	0.7437	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			148.27320	148.143	16.27	0.2537	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			915.77320	910.243	16.27	0.7463	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			3.56370		3.55420			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.53600		3.52630			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			0.82400	0.567	30.22	0.0045	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,306.62400	1,296.867	30.22	0.9955	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.78210	0.536	30.22	0.0043	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,316.58210	1,306.836	30.22	0.9957	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.74210	0.506	30.22	0.0041	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,326.54210	1,316.806	30.22	0.9959	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			16.50280	16.178	19.86	0.0824	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			750.20280	740.178	19.86	0.9176	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			15.99890	15.695	19.91	0.0801	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			759.69890	749.695	19.91	0.9199	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			15.51100	15.227	19.95	0.0780	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			769.21100	759.227	19.95	0.9220	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	83
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34380		1.33160			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29290		1.27630			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.23750		1.23000			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									318 686 000.60	23,254	1,023,517
Total Options									0.00	0	1,312,024
Grand Total:									318,686,000.60	23,254	2,335,541