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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/02/2017 Foreign Exchange Future			13.45060		13.37130			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.46700		13.38770			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.47910		13.39970			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.48150		13.40210			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.48390		13.40460			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.49120		13.41180			0.0000	30,813,900.80	2,284	1,673
\$ / R On 28/02/2017 Foreign Exchange Future			13.49360		13.41420			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.49600		13.41660			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.52530		13.44580			0.0000	481,135,496.90	35,573	374,328
\$ / R On 29/03/2017 Foreign Exchange Future			13.56490		13.48530			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.56990		13.49020			0.0000	0.00	0	4,159
\$ / R On 11/04/2017 Foreign Exchange Future			13.59710		13.51740			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.59970		13.51990			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.60220		13.52240			0.0000	0.00	0	408
\$ / R On 18/04/2017 Foreign Exchange Future			13.61480		13.53490			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.62230		13.54240			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.63240		13.55240			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.64000		13.55990			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.65510		13.57490			0.0000	0.00	0	0
\$ / R On 26/05/2017 Foreign Exchange Future			13.71010		13.62960			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.77010		13.68930			0.0000	11,566,884.00	840	201,067

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Future			13.79260		13.71170			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.79760		13.71660			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.82750		13.74650			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.85000		13.76880			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.86000		13.77880			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.86500		13.78380			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.87500		13.79370			0.0000	5,411,250.00	390	890
\$ / R	On	29/08/2017	Foreign Exchange Future			13.94760		13.86600			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.99760		13.91590			0.0000	1,399,760.00	100	12,755
\$ / R	On	27/09/2017	Foreign Exchange Future			14.02020		13.93830			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.08530		14.00320			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.09530		14.01320			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.17560		14.09290			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.22600		14.14280			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.23600		14.15280			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.45440		14.36920			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.68220		14.59520			0.0000	0.00	0	70
Total \$ / R Future												530,327,291.70	39,187	620,937
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			17.63150	18.963	24.64	0.1278	0.00	0	20,000
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			446.33150	368.363	24.64	0.8722	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			1.30390	1.428	26.94	0.0073	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,643.60390	1,564.428	26.94	0.9927	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			77.51140	98.099	17.84	0.3658	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			299.81140	241.099	17.84	0.6342	0.00	0	50,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			6.94250	8.098	21.31	0.0424	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			939.24250	861.098	21.31	0.9576	0.00	0	1,500
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			55.31850	64.423	17.80	0.2314	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			505.61850	435.323	17.80	0.7686	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			117.71420	139.905	17.10	0.4104	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			315.61420	258.405	17.10	0.5896	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			93.20070	109.437	17.30	0.3425	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			381.10070	317.937	17.30	0.6575	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			52.85620	58.920	17.77	0.2110	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			550.75620	477.420	17.77	0.7890	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			244.30310	294.214	16.97	0.6551	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			142.20310	112.714	16.97	0.3449	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			166.78560	201.051	16.90	0.5250	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			224.68560	179.551	16.90	0.4750	0.00	0	36,000
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			158.62600	188.671	16.93	0.4943	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			254.02600	204.771	16.93	0.5057	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			2.59230	4.860	26.12	0.0180	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,797.99230	1,720.960	26.12	0.9820	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			100.76100	118.335	17.37	0.3339	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			428.96100	367.136	17.37	0.6661	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			32.31860	38.950	19.15	0.1284	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	28/02/2017	Foreign Exchange Option	14.23	Put		848.11860	775.350	19.15	0.8716	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		49.41670	57.855	18.73	0.1764	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		732.81670	661.855	18.73	0.8236	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,254.75170	1,332.303	17.50	0.9748	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		8.95170	7.003	17.50	0.0252	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		968.07640	1,042.618	16.67	0.9423	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		22.27640	17.318	16.67	0.0577	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		740.82780	810.491	15.98	0.8915	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		45.02780	35.191	15.98	0.1085	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		519.97490	577.607	15.94	0.7855	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		104.17490	82.307	15.94	0.2145	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		512.88890	570.084	15.96	0.7807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		107.08890	84.784	15.96	0.2193	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		438.68130	490.868	16.10	0.7248	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		142.88130	115.568	16.10	0.2752	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		407.26840	457.094	16.17	0.6978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		161.46840	131.795	16.17	0.3022	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		541.56050	600.488	15.90	0.7996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		95.76050	75.188	15.90	0.2004	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		371.53250	418.480	16.25	0.6643	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		185.73250	153.180	16.25	0.3357	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		251.56020	285.458	16.57	0.5248	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		305.76020	260.158	16.57	0.4752	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		471.55420	526.055	16.04	0.7509	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		125.75420	100.755	16.04	0.2491	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		181.12860	206.441	17.22	0.4137	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		435.32860	381.141	17.22	0.5863	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		166.56750	189.985	17.38	0.3882	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		470.76750	414.685	17.38	0.6118	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		377.33860	424.768	16.24	0.6699	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		181.53860	149.468	16.24	0.3301	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call		110.71430	126.487	18.15	0.2803	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put		654.91430	591.187	18.15	0.7197	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call		108.83000	124.334	18.18	0.2763	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put		663.03000	599.033	18.18	0.7237	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		196.84590	224.158	17.06	0.4403	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put		401.04590	348.858	17.06	0.5597	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call		75.34290	86.469	18.86	0.2035	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put		839.54290	771.169	18.86	0.7965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		64.15530	73.632	19.12	0.1774	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		918.35530	848.332	19.12	0.8226	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call		129.16200	147.524	17.86	0.3177	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put		583.36200	522.224	17.86	0.6823	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call		49.93600	57.284	19.52	0.1426	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put		1,044.13600	971.984	19.52	0.8574	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call		44.85280	51.432	19.69	0.1297	0.00	0	23,750

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	14.50	Put			1,099.05280	1,026.132	19.69	0.8703	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			91.62400	104.654	18.51	0.2393	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			745.82400	679.354	18.51	0.7607	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			36.20150	41.465	20.04	0.1071	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,210.40150	1,136.165	20.04	0.8929	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			34.31760	39.294	20.12	0.1021	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,238.51760	1,163.994	20.12	0.8979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			53.64290	61.549	19.40	0.1518	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,007.84290	936.249	19.40	0.8482	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			21.13960	24.383	20.81	0.0664	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,485.33960	1,409.083	20.81	0.9336	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			19.13190	22.048	20.90	0.0607	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,533.33190	1,456.748	20.90	0.9393	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			44.05790	50.517	19.72	0.1277	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,108.25790	1,035.217	19.72	0.8723	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			14.45170	16.606	21.15	0.0471	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,668.65170	1,591.306	21.15	0.9529	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			11.12590	12.742	21.38	0.0370	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,795.32590	1,717.442	21.38	0.9630	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			22.44130	25.896	20.75	0.0700	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,456.64130	1,380.596	20.75	0.9300	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			8.73600	9.968	21.60	0.0296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,912.93600	1,834.668	21.60	0.9704	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			8.56160	9.766	21.62	0.0290	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,922.76160	1,844.466	21.62	0.9710	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			17.66080	20.338	20.97	0.0565	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,571.86080	1,495.038	20.97	0.9435	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			6.45670	7.329	21.87	0.0223	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,060.65670	1,982.029	21.87	0.9777	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			4.31880	4.863	22.23	0.0152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,258.51880	2,179.563	22.23	0.9848	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			8.91400	10.175	21.58	0.0302	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,903.11400	1,824.875	21.58	0.9698	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			3.53500	3.962	22.41	0.0126	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,357.73500	2,278.662	22.41	0.9874	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			2.37390	2.634	22.77	0.0086	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,556.57390	2,477.334	22.77	0.9914	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			6.72230	7.636	21.83	0.0232	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,040.92230	1,962.336	21.83	0.9768	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			1.68380	1.680	25.07	0.0052	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,055.88380	2,976.380	25.07	0.9948	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1.65940	1.650	26.68	0.0049	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,305.85940	3,226.350	26.68	0.9951	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			3.98600	4.480	22.30	0.0141	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,298.18600	2,219.180	22.30	0.9859	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			1.67970	1.662	30.30	0.0044	0.00	0	46,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,865.87970	3,786.362	30.30	0.9956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.27930	0.302	31.85	0.0009	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,984.47930	4,905.002	31.85	0.9991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			1.74510	1.750	23.26	0.0058	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,775.94510	2,696.450	23.26	0.9942	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.08590	0.092	31.85	0.0003	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,554.28590	5,474.792	31.85	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.03810	0.041	31.85	0.0001	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,934.23810	5,854.741	31.85	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1.65740	1.644	28.30	0.0046	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,555.85740	3,476.344	28.30	0.9954	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00050	0.001	31.85	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,794.20050	7,714.701	31.85	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00040	0.000	31.85	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,974.20040	7,894.700	31.85	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.27370	0.296	31.85	0.0008	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,994.47370	4,914.996	31.85	0.9992	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			329.57070	368.533	16.77	0.5431	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			344.27070	303.633	16.77	0.4569	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			19.60210	23.446	21.21	0.0537	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,974.30210	1,898.546	21.21	0.9463	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			78.27110	88.075	19.80	0.1685	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,208.07110	1,138.175	19.80	0.8315	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			233.19170	259.473	17.89	0.3829	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			655.79170	602.373	17.89	0.6171	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			326.30820	361.391	17.17	0.4898	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			466.40820	421.691	17.17	0.5102	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			284.61200	315.926	17.48	0.4430	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			544.71200	496.226	17.48	0.5570	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			234.08070	260.528	17.92	0.3815	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			664.18070	610.828	17.92	0.6185	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			6.20190	6.853	24.02	0.0146	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,506.30190	3,427.153	24.02	0.9854	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			240.94930	268.069	17.92	0.3872	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			658.54930	605.869	17.92	0.6128	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			157.35140	175.358	18.95	0.2658	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,012.45140	950.559	18.95	0.7342	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			181.89010	202.420	18.80	0.2933	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			949.49010	890.119	18.80	0.7067	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			89.57260	100.252	20.48	0.1559	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,597.17260	1,527.852	20.48	0.8441	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			46.67200	52.502	21.73	0.0872	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,184.27200	2,110.102	21.73	0.9128	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			15.60830	17.812	23.09	0.0326	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,133.20830	3,055.412	23.09	0.9674	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			443.87540	488.757	16.87	0.5654	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	13.50	Put		391.47540	356.357	16.87	0.4346	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		326.55950	360.883	17.50	0.4555	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		574.15950	528.483	17.50	0.5445	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		239.84580	266.078	18.22	0.3590	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		787.44580	733.678	18.22	0.6410	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		219.60500	243.908	18.55	0.3285	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		889.70500	833.908	18.55	0.6715	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		414.36740	455.571	17.14	0.5184	0.00	0	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		489.46740	450.471	17.14	0.4816	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		74.91830	82.058	21.80	0.1098	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,415.31830	2,341.958	21.80	0.8902	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		567.36260	613.693	17.00	0.5844	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		437.76260	403.593	17.00	0.4156	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		496.89490	532.899	17.55	0.4937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		677.59490	632.799	17.55	0.5063	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		451.48470	484.637	17.80	0.4597	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		762.18470	714.537	17.80	0.5403	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		416.28670	447.138	18.01	0.4321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,027.48450	5,948.048	25.47	0.9882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,139.56980	1,204.656	16.01	0.8106	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		160.26980	144.556	16.01	0.1894	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,979.38760	4,901.784	25.47	0.9716	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		934.65700	993.664	16.22	0.7385	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		245.35700	223.564	16.22	0.2615	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		511.73910	548.653	17.47	0.5045	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		652.43910	608.553	17.47	0.4955	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		6.78450	8.148	25.47	0.0118	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,107.87840	3,032.447	22.77	0.9120	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		32.31960	37.327	25.47	0.0454	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,393.01960	4,317.227	25.47	0.9546	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		29.54050	34.196	25.47	0.0421	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,490.24050	4,414.096	25.47	0.9579	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		18.68760	21.884	25.47	0.0284	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,510.07990	2,437.493	21.60	0.8725	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		92.76350	100.430	21.76	0.1197	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,603.46350	2,530.330	21.76	0.8803	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		89.03460	96.393	21.86	0.1153	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,659.73460	2,586.293	21.86	0.8847	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		67.17840	72.547	22.77	0.0880	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,279.08230	2,208.043	21.20	0.8508	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		117.54880	127.241	21.21	0.1483	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,288.24880	2,217.141	21.21	0.8517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		106.53560	115.335	21.44	0.1357	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,417.23560	2,345.235	21.44	0.8643	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		99.37990	107.593	21.60	0.1275	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,980.64860	1,912.119	20.66	0.8161	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	15.53	Call			148.86690	161.053	20.68	0.1827	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,989.56690	1,920.953	20.68	0.8173	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			124.40980	134.654	21.08	0.1560	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,215.10980	2,144.554	21.08	0.8440	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			118.38230	128.143	21.20	0.1492	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,874.32680	1,806.864	20.47	0.8016	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			152.13990	164.583	20.63	0.1863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,962.83990	1,894.483	20.63	0.8137	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			151.04100	163.397	20.65	0.1851	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,971.74100	1,903.297	20.65	0.8149	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			149.94860	162.219	20.66	0.1839	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,123.45260	1,066.174	18.76	0.6559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			236.80160	254.670	19.54	0.2721	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,437.50160	1,374.570	19.54	0.7279	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			0.00000	212.491	20.07	0.2324	212,490.70	1,000	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			0.00000	1,592.391	20.07	0.7676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			163.62680	176.964	20.47	0.1984	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			921.72670	869.404	18.24	0.5967	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			372.69700	400.601	18.29	0.3964	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			943.39700	890.501	18.29	0.6036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			353.98250	380.587	18.43	0.3805	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			994.68250	940.486	18.43	0.6195	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			312.75260	336.274	18.76	0.3441	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			836.98670	787.038	18.01	0.5679	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			410.18740	440.635	18.04	0.4272	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			850.88740	800.535	18.04	0.5728	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			395.33560	424.784	18.14	0.4151	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			886.03560	834.684	18.14	0.5849	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			381.02670	409.504	18.24	0.4033	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			686.62310	731.613	16.96	0.6011	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			474.92310	439.013	16.96	0.3989	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			103.00730	110.918	21.72	0.1267	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,631.30730	2,558.318	21.72	0.8733	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			602.25240	642.961	17.28	0.5476	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			585.65240	545.361	17.28	0.4524	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			543.50020	578.281	17.67	0.4924	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			747.00020	700.781	17.67	0.5076	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			54.66130	60.244	25.21	0.0647	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,288.16130	4,212.744	25.21	0.9353	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			387.43580	411.649	18.73	0.3687	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,178.63580	1,121.649	18.73	0.6313	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			938.42450	988.194	16.44	0.6891	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			359.62450	328.193	16.44	0.3109	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			467.97630	496.711	18.24	0.4244	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			989.17630	936.711	18.24	0.5756	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			784.99030	829.213	16.92	0.6136	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	27/07/2017	Foreign Exchange Option	13.50	Put			501.19030	464.213	16.92	0.3864	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			123.03140	131.112	21.81	0.1342	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,869.23140	2,796.112	21.81	0.8658	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			695.40210	735.310	17.24	0.5612	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			621.70210	580.310	17.24	0.4388	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			150.54350	155.635	21.97	0.1428	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,124.54350	3,048.035	21.97	0.8572	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			891.11640	935.549	16.88	0.6263	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			525.11640	487.948	16.88	0.3737	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			833.87630	875.131	17.23	0.5792	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			667.97630	627.531	17.23	0.4208	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			829.43720	870.528	17.24	0.5771	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			673.53720	632.928	17.24	0.4229	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			615.33690	647.455	18.10	0.4640	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			244.61430	224.388	16.13	0.2109	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,240.11530	1,297.389	16.32	0.7400	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			324.21530	299.789	16.32	0.2600	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,003.86730	1,051.201	16.70	0.6552	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			487.96730	453.601	16.70	0.3448	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,204.22350	4,127.876	24.08	0.8929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.48	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,084.10000	986,002.400	24.48	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			145.74460	152.453	22.82	0.1312	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,599.84460	3,524.853	22.82	0.8688	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,410.51430	1,471.989	16.13	0.7891	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,609.36550	3,534.351	22.84	0.8693	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			144.79130	151.449	22.86	0.1303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,618.89130	3,543.849	22.86	0.8697	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			177.89620	186.333	21.69	0.1606	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,061.99620	2,988.733	21.69	0.8394	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			120.12350	125.476	24.08	0.1071	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,249.52700	3,175.590	22.08	0.8507	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			163.67470	171.344	22.14	0.1477	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,277.77470	3,203.744	22.14	0.8523	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			506.49320	533.170	18.67	0.3982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,280.59320	1,225.570	18.67	0.6018	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			145.26550	151.951	22.84	0.1307	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,344.10890	2,277.395	20.63	0.7729	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			213.31260	225.642	21.16	0.1908	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,697.41260	2,628.042	21.16	0.8092	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			648.95630	682.542	17.94	0.4831	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			953.05630	904.942	17.94	0.5169	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			165.42700	173.190	22.08	0.1493	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,019.43690	969.855	18.10	0.5360	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			568.26730	598.285	18.33	0.4364	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,122.36730	1,070.685	18.33	0.5636	0.00	0	150

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	13.50	Call			952.33820	997.888	16.85	0.6333	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			536.43820	500.288	16.85	0.3667	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			260.00890	274.995	20.63	0.2271	0.00	0	3,680
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			980.40400	1,026.390	16.86	0.6363	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			542.10400	506.190	16.86	0.3637	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			170.43930	178.324	22.28	0.1494	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,362.13930	3,288.124	22.28	0.8506	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			561.82840	589.456	18.72	0.4051	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,368.62840	1,314.156	18.72	0.5949	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,070.25350	1,117.087	16.82	0.6458	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			557.05350	521.787	16.82	0.3542	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			190.59400	198.903	22.58	0.1538	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,627.39400	3,553.603	22.58	0.8462	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			214.40520	223.879	22.81	0.1603	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,861.50520	3,788.279	22.81	0.8397	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,162.76020	1,211.714	16.78	0.6552	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			569.86020	536.114	16.78	0.3448	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,240.19970	2,311.408	14.47	0.9090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			97.39970	85.408	14.47	0.0910	21,352.03	250	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,374.64880	1,430.229	16.56	0.7086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			461.84880	434.229	16.56	0.2914	108,557.18	250	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,303.31450	1,357.017	16.64	0.6875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			510.51450	481.017	16.64	0.3125	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			220.49750	231.660	23.20	0.1583	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,137.69750	4,065.660	23.20	0.8417	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			270.90420	283.993	21.87	0.1948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,418.10420	3,347.993	21.87	0.8052	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			270.12700	283.189	21.88	0.1943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,427.32700	3,357.189	21.88	0.8057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			269.35360	282.385	21.90	0.1937	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,436.55360	3,366.385	21.90	0.8063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			280.52270	293.983	21.66	0.2016	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,307.72270	3,237.983	21.66	0.7984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			278.06640	291.433	21.71	0.1999	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,335.26640	3,265.433	21.71	0.8001	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			274.84540	288.089	21.78	0.1976	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,372.04540	3,302.089	21.78	0.8024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			349.05510	366.320	20.84	0.2463	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,756.25510	2,690.320	20.84	0.7537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			315.35050	331.198	21.17	0.2252	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,992.55050	2,925.198	21.17	0.7748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			283.85300	297.445	21.59	0.2040	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,271.05300	3,201.445	21.59	0.7960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			786.67800	821.715	18.18	0.4836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,173.87800	1,125.715	18.18	0.5164	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			432.46820	453.153	20.16	0.2963	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,289.66820	2,227.154	20.16	0.7037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			393.39760	412.503	20.46	0.2733	103,125.70	250	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,490.59760	2,426.503	20.46	0.7267	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			925.30030	965.264	17.67	0.5456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			932.50030	889.264	17.67	0.4544	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			913.48010	953.167	17.72	0.5406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			950.68010	907.167	17.72	0.4594	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			796.77400	832.207	18.14	0.4883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,153.97400	1,106.207	18.14	0.5117	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,285.93000	1,339.162	16.66	0.6822	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			523.13000	493.162	16.66	0.3178	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			986.14110	1,028.217	17.46	0.5714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			843.34110	802.217	17.46	0.4286	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			949.15420	989.954	17.59	0.5558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			896.35420	853.954	17.59	0.4442	0.00	0	16,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,231.93220	1,281.646	16.76	0.6619	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			579.13220	545.646	16.76	0.3381	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			228.39580	239.824	23.12	0.1624	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,095.59580	4,023.824	23.12	0.8376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			397.91720	411.179	21.73	0.2363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,518.71720	3,446.779	21.73	0.7637	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			396.97750	410.200	21.75	0.2357	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,527.77750	3,455.800	21.75	0.7643	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			396.03710	409.226	21.76	0.2352	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,536.83710	3,464.826	21.76	0.7648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			527.61540	543.348	21.75	0.2700	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,642.41540	3,571.148	21.75	0.7300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,687.22760	1,741.757	17.44	0.6786	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			732.02760	699.557	17.44	0.3214	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			529.75960	545.567	21.72	0.2711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,624.55960	3,553.367	21.72	0.7289	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			528.68820	544.456	21.73	0.2705	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,633.48820	3,562.256	21.73	0.7295	0.00	0	0
Total \$ / R Option												445,525.60	1,750	1,637,040
Total \$ / R												530,772,817.30	40,937	2,257,977
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.52530		13.44580			0.0000	338,132.50	25	468
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.77010		13.68930			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.99760		13.91590			0.0000	0.00	0	1
Total \$ / R MAXI Future												338,132.50	25	512
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			165.70360	164.361	28.23	0.0046	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			354,585.70360	346,634.361	28.23	0.9954	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			165.73650	164.371	28.30	0.0046	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			355,585.73650	347,634.371	28.30	0.9954	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	13/03/2017	Foreign Exchange Option		17.01	Call			165.76680	164.389	28.36	0.0046	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			356,585.76680	348,634.389	28.36	0.9954	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Call			8,263.43180	8,946.086	22.04	0.1077	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put			276,333.43180	268,936.086	22.04	0.8923	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Call			8,207.96740	8,885.884	22.05	0.1070	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Put			277,277.96740	269,875.884	22.05	0.8930	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			8,152.93140	8,826.298	22.07	0.1064	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			278,222.93140	270,816.298	22.07	0.8936	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Call			40,329.95340	42,470.883	19.41	0.3295	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Put			162,739.95340	156,710.883	19.41	0.6705	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.15	Call			40,130.13720	42,260.621	19.43	0.3281	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.15	Put			163,540.13720	157,500.621	19.43	0.6719	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Call			39,931.09460	42,051.176	19.44	0.3267	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Put			164,341.09460	158,291.176	19.44	0.6733	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												338,132.50	25	512
£ / R	On	28/02/2017	Foreign Exchange Future			16.71830		16.70220		0.0000		0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.76260		16.74690		0.0000		64,921,549.80	3,873	48,827
£ / R	On	31/03/2017	Foreign Exchange Future			16.82700		16.81120		0.0000		0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			16.87310		16.85740		0.0000		0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.91480		16.89910		0.0000		0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			16.92530		16.90950		0.0000		0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.10700		17.09160		0.0000		0.00	0	22,270
£ / R	On	18/09/2017	Foreign Exchange Future			17.43290		17.41790		0.0000		0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.76730		17.75170		0.0000		0.00	0	5,738
Total £ / R Future												64,921,549.80	3,873	77,720
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			61.82320	58.995	24.05	0.1260	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,249.62320	1,230.695	24.05	0.8740	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			324.16770	323.601	21.02	0.4258	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			577.26770	561.001	21.02	0.5742	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			55.92890	54.236	24.13	0.0964	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,809.02890	1,791.635	24.13	0.9036	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			31.39510	30.142	25.26	0.0563	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,284.49510	2,267.542	25.26	0.9437	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.47400	0.437	35.91	0.0009	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,003.57400	6,987.837	35.91	0.9991	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.46750	0.431	35.91	0.0009	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,013.56750	6,997.831	35.91	0.9991	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			7.05500	6.686	32.08	0.0121	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,260.15500	4,244.086	32.08	0.9879	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.48060	0.443	35.91	0.0009	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,993.58060	6,977.843	35.91	0.9991	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,519.43410	1,502.474	22.69	0.8052	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	Call			150.63410	149.474	22.69	0.1948	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			504.91530	506.577	20.39	0.4743	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			677.51530	663.477	20.39	0.5257	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			5.68680	5.510	30.33	0.0074	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,086.58680	7,070.710	30.33	0.9926	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			602.00550	604.145	20.23	0.5003	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			692.50550	678.845	20.23	0.4997	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			9.79070	9.959	24.30	0.0121	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,958.19070	6,942.959	24.30	0.9879	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			9.95280	10.124	24.30	0.0122	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,938.35280	6,923.123	24.30	0.9878	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			9.87140	10.041	24.30	0.0121	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,948.27140	6,933.041	24.30	0.9879	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			816.54410	821.441	19.67	0.4463	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,408.64410	1,398.541	19.67	0.5537	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			823.20640	828.139	19.65	0.4491	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,395.30640	1,385.239	19.65	0.5509	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			819.87130	824.783	19.66	0.4477	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,401.97130	1,391.883	19.66	0.5523	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			119.22950	119.337	24.02	0.0735	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,527.52950	7,512.037	24.02	0.9265	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			120.17440	120.285	24.02	0.0740	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,508.47440	7,492.985	24.02	0.9260	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			119.70110	119.810	24.02	0.0738	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,518.00110	7,502.510	24.02	0.9262	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												64,921,549.80	3,873	81,220
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12042		0.11972			0.0000	0.00	0	195
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12314		0.12243			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12574		0.12502			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,956
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			13.69900	13.398	26.72	0.0354	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,041.29900	1,971.098	26.72	0.9646	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1.33180	1.186	26.72	0.0040	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,028.93180	2,958.886	26.72	0.9960	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.08940	0.070	26.72	0.0003	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,027.68940	3,957.770	26.72	0.9997	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			7.29230	6.759	23.04	0.0120	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,764.19230	4,692.859	23.04	0.9880	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			66.16330	65.360	23.04	0.0877	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,823.06330	2,751.460	23.04	0.9123	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			22.95240	22.033	23.04	0.0343	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,779.85240	3,708.133	23.04	0.9657	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			207.77870	204.611	22.69	0.1825	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,705.27870	2,630.311	22.69	0.8175	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			104.41350	100.789	22.69	0.1021	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,601.91350	3,526.489	22.69	0.8979	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			50.15620	47.282	22.69	0.0535	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,547.65620	4,472.982	22.69	0.9465	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,956
€ / R	On	20/02/2017	Foreign Exchange Future			14.38640		14.37880			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.39850		14.39120			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.41120		14.40380			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.45360		14.44670			0.0000	11,649,601.60	806	75,420
€ / R	On	15/03/2017	Foreign Exchange Future			14.46050		14.45360			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.51600		14.50900			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.56070		14.55370			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.78580		14.77860			0.0000	0.00	0	79,698
€ / R	On	18/09/2017	Foreign Exchange Future			15.10150		15.09460			0.0000	0.00	0	1,452
€ / R	On	18/12/2017	Foreign Exchange Future			15.42860		15.42060			0.0000	0.00	0	154
Total € / R Future												11,649,601.60	806	159,161
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Call			208.76280	211.435	15.79	0.5768	0.00	0	0
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Put			139.96280	135.035	15.79	0.4232	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			5.90870	5.826	20.96	0.0242	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,374.70870	1,367.326	20.96	0.9758	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			35.45500	35.889	17.89	0.1201	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			801.65500	794.689	17.89	0.8799	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			502.68460	496.659	16.36	0.6734	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			2.21540	2.133	22.52	0.0067	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,725.51540	2,718.533	22.52	0.9933	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1.93100	1.886	31.61	0.0044	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,245.23100	4,238.286	31.61	0.9956	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1.93440	1.889	31.67	0.0044	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			149.38460	150.259	16.36	0.3266	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,255.23440	4,248.289	31.67	0.9956	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1.93770	1.893	31.74	0.0044	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,265.23770	4,258.293	31.74	0.9956	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			15.53850	15.291	19.28	0.0447	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,568.83850	1,561.691	19.28	0.9553	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			794.41490	799.984	14.90	0.8880	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			37.71490	36.384	14.90	0.1120	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			347.32580	350.301	15.22	0.5999	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			200.62580	196.701	15.22	0.4001	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			103.09610	103.507	17.15	0.2336	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			709.49610	703.007	17.15	0.7664	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	15.22	Call			134.07770	135.180	17.44	0.2462	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			845.07770	839.181	17.44	0.7538	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			293.85500	297.035	16.41	0.4204	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			540.15500	536.335	16.41	0.5796	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			16.73890	18.454	21.68	0.0263	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,438.13890	4,432.654	21.68	0.9737	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			192.33500	193.488	18.71	0.2152	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			269.97720	267.364	15.57	0.2923	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,673.73500	1,667.688	18.71	0.7848	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			17.05000	18.768	21.67	0.0267	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,418.45000	4,412.968	21.67	0.9733	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			16.89370	18.610	21.68	0.0265	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,428.29370	4,422.810	21.68	0.9735	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			938.57720	943.164	15.57	0.7077	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,497.43110	4,491.135	23.20	0.9055	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			112.55740	113.173	23.15	0.0950	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,477.95740	4,471.673	23.15	0.9050	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			112.29460	112.903	23.17	0.0947	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,487.69460	4,481.403	23.17	0.9053	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			112.03110	112.635	23.20	0.0945	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,106.83870	6,101.041	23.72	0.9161	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			328.11190	334.562	19.83	0.2232	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,957.51190	2,955.962	19.83	0.7768	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			326.91170	333.347	19.84	0.2225	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,966.31170	2,964.747	19.84	0.7775	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			325.72140	332.137	19.85	0.2217	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,975.12140	2,973.537	19.85	0.7783	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			117.43870	119.641	23.72	0.0839	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												11,649,601.60	806	160,841
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.29290		10.26180			0.0000	10,395,829.00	1,010	15,345
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.45650		10.42530			0.0000	0.00	0	113
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.61110		10.57980			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.76870		10.73620			0.0000	0.00	0	33
Total AU\$ / R Future												10,395,829.00	1,010	15,716
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1.48830	1.469	19.80	0.0073	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,689.68830	1,658.569	19.80	0.9927	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1.45870	1.438	19.84	0.0072	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,699.65870	1,668.538	19.84	0.9928	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1.51860	1.501	19.75	0.0075	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,679.71860	1,648.601	19.75	0.9925	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,680.84110	1,652.223	16.69	0.9161	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			37.17460	39.816	16.66	0.0861	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	19/06/2017	Foreign Exchange Option	12.05	Put			1,661.87460	1,633.316	16.66	0.9139	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			36.65460	39.266	16.68	0.0850	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,671.35460	1,642.766	16.68	0.9150	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			36.14110	38.723	16.69	0.0839	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,704.91600	1,677.928	16.17	0.8495	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			96.51640	100.898	16.14	0.1531	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,686.71640	1,659.798	16.14	0.8469	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			95.61160	99.959	16.16	0.1518	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,695.81160	1,668.859	16.16	0.8482	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			94.71600	99.028	16.17	0.1505	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			219.30670	227.161	15.08	0.2656	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,353.10670	1,328.461	15.08	0.7344	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			217.59250	225.402	15.10	0.2639	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,361.39250	1,336.702	15.10	0.7361	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			221.03210	228.935	15.07	0.2674	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,344.83210	1,320.235	15.07	0.7326	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,395,829.00	1,010	15,716
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.27170		10.27390			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.46830		10.47060			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.65330		10.65640			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			1.14410	1.108	26.42	0.0044	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,457.24410	2,459.408	26.42	0.9956	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			1.14700	1.111	26.51	0.0044	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,467.24700	2,469.411	26.51	0.9956	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			1.15010	1.114	26.60	0.0044	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,477.25010	2,479.414	26.60	0.9956	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			83.20890	84.037	17.57	0.1529	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,342.60890	1,345.737	17.57	0.8471	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			82.18210	83.003	17.59	0.1513	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,351.58210	1,354.703	17.59	0.8487	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			81.16830	81.982	17.61	0.1497	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,360.56830	1,363.682	17.61	0.8503	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			287.63230	288.248	15.96	0.3461	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			911.23230	914.948	15.96	0.6539	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			285.18100	285.801	15.98	0.3437	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			918.78100	922.501	15.98	0.6563	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			282.75450	283.380	16.00	0.3413	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			926.35450	930.079	16.00	0.6587	0.00	0	0
Total CAD/ 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 CAD/ R												0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			13.56220		13.54190			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.89050		13.86950			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.20630		14.18610			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			3.25580	3.652	30.96	0.0088	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,511.35580	3,491.452	30.96	0.9912	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			3.25630	3.651	31.03	0.0088	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,521.35630	3,501.451	31.03	0.9912	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			3.25680	3.650	31.09	0.0087	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,531.35680	3,511.450	31.09	0.9913	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			122.59020	124.332	20.20	0.1500	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,123.09020	2,103.832	20.20	0.8500	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			121.62860	123.341	20.21	0.1490	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,132.12860	2,112.841	20.21	0.8510	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			120.67670	122.358	20.22	0.1480	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,141.17670	2,121.858	20.22	0.8520	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			399.36370	405.922	18.88	0.3213	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,593.26370	1,579.622	18.88	0.6787	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			397.31620	403.829	18.90	0.3199	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,601.21620	1,587.529	18.90	0.6801	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			395.28470	401.748	18.91	0.3185	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,609.18470	1,595.448	18.91	0.6815	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			1.97160		1.96760			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.98720		1.98350			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.00370		2.00000			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	Put			5,127.79490	5,087.479	29.55	0.9938	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			3.78490	3.471	29.99	0.0061	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,227.78490	5,187.471	29.99	0.9939	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			3.77810	3.466	30.44	0.0060	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,327.77810	5,287.467	30.44	0.9940	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			3.79490	3.479	29.55	0.0062	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,829.63170	2,798.959	19.04	0.8479	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			155.43830	161.449	19.14	0.1446	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,920.43830	2,889.449	19.14	0.8554	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			174.40820	181.068	18.94	0.1599	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,739.40820	2,709.068	18.94	0.8401	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			164.63170	170.959	19.04	0.1521	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			549.63670	564.786	17.30	0.3376	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,949.63670	1,927.786	17.30	0.6624	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			526.22390	540.899	17.38	0.3260	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,026.22390	2,003.899	17.38	0.6740	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			503.81690	518.029	17.46	0.3148	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,103.81690	2,081.029	17.46	0.6852	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.97880		1.97520			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			594.68470	617.610	16.47	0.5127	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			642.68470	629.610	16.47	0.4873	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			687.13430	715.746	16.38	0.5639	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			535.13430	527.746	16.38	0.4361	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			639.59690	665.383	16.42	0.5382	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			587.59690	577.383	16.42	0.4618	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	13/03/2017	Foreign Exchange Future			1.94660		1.94490			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.99230		1.99060			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			10.95090	10.543	24.77	0.0200	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,361.95090	3,344.543	24.77	0.9800	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			12.70700	12.263	24.15	0.0234	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,163.70700	3,146.263	24.15	0.9766	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			11.78540	11.360	24.46	0.0216	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,262.78540	3,245.360	24.46	0.9784	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,061.70320	2,048.670	17.90	0.7704	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			251.63330	255.342	17.98	0.2181	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,145.63330	2,132.341	17.98	0.7819	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			284.77190	289.009	17.81	0.2417	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,978.77190	1,966.009	17.81	0.7583	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			267.70320	271.670	17.90	0.2296	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			1.74400		1.73380			0.0000	9,592,000.00	5,500	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.77700		1.76660			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
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.80670		1.79610			0.0000	0.00	0	0
Total HK\$/R Future												9,592,000.00	5,500	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			4.24460	2.633	26.27	0.0060	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,066.24460	3,962.633	26.27	0.9940	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			4.20760	2.612	26.77	0.0059	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,166.20760	4,062.612	26.77	0.9941	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			4.17670	2.595	27.27	0.0057	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,266.17670	4,162.595	27.27	0.9943	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			219.07720	228.511	20.06	0.2015	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,353.07720	2,258.511	20.06	0.7985	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			243.93690	255.210	19.77	0.2222	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,177.93690	2,085.210	19.77	0.7778	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			231.12680	241.449	19.92	0.2116	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,265.12680	2,171.449	19.92	0.7884	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			530.91520	551.908	18.71	0.3395	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,969.91520	1,884.908	18.71	0.6605	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			510.92100	530.469	18.84	0.3283	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,049.92100	1,963.469	18.84	0.6717	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			491.83740	509.999	18.97	0.3174	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,130.83740	2,042.999	18.97	0.6826	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												9,592,000.00	5,500	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.12950		0.12850			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12950		0.12810			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12930		0.12840			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			9.85550		9.79990			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.00430		9.94840			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.14550		10.08840			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			3.22020	3.190	18.19	0.0166	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,313.32020	1,257.690	18.19	0.9834	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			3.37660	3.355	18.08	0.0174	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,293.47660	1,237.855	18.08	0.9826	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			3.29730	3.271	18.13	0.0170	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,303.39730	1,247.771	18.13	0.9830	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			86.70440	95.608	15.99	0.1890	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,078.30440	1,031.308	15.99	0.8110	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			85.55820	94.353	16.02	0.1868	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,087.15820	1,040.053	16.02	0.8132	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			84.31680	93.114	16.04	0.1847	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,095.91680	1,048.814	16.04	0.8153	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			272.72190	292.134	14.81	0.3804	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			764.32190	726.634	14.81	0.6196	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			270.01730	289.271	14.83	0.3775	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			771.61730	733.771	14.83	0.6225	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			275.45300	295.028	14.80	0.3834	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			757.05300	719.528	14.80	0.6166	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.28380		1.28420			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30310		1.30360			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31980		1.32040			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			1,358.00000	1,362.000		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			1,458.00000	1,462.000		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			1,558.00000	1,562.000		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			964.00000	969.000		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			764.00000	769.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			864.00000	869.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			396.00000	402.000		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			496.00000	502.000		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			596.00000	602.000		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			1.23940		1.24550			0.0000	1,673,190.00	1,350	1,350
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24230		1.24850			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24540		1.25170			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$ Future											1,673,190.00	1,350	5,398
Total QUANTO £ / \$											1,673,190.00	1,350	5,398
QUANTO €On	13/03/2017	Foreign Exchange Future			1.06860		1.07440			0.0000	21,372.00	20	718
QUANTO €On	19/06/2017	Foreign Exchange Future			1.07380		1.07960			0.0000	0.00	0	12,701
QUANTO €On	18/09/2017	Foreign Exchange Future			1.07890		1.08470			0.0000	0.00	0	0
Total QUANTO € / \$ Future											21,372.00	20	13,419
Total QUANTO € / \$											21,372.00	20	13,419
RAIN	On	13/03/2017	Foreign Exchange Future		22,729.27000		22,673.73000			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		9.53880		9.53330			0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future		9.71640		9.71140			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		2.24250	1.859	19.63	0.0098	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		1,458.94250	1,453.059	19.63	0.9902	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		2.19830	1.821	19.69	0.0096	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		1,468.89830	1,463.021	19.69	0.9904	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		2.15540	1.784	19.75	0.0094	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		1,478.85540	1,472.984	19.75	0.9906	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		115.25430	116.437	16.17	0.2239	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		913.85430	910.037	16.17	0.7761	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		113.73260	114.893	16.19	0.2214	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		922.33260	918.493	16.19	0.7786	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		112.23010	113.371	16.21	0.2189	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		930.83010	926.971	16.21	0.7811	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		3.58170		3.62020			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future		3.54880		3.58940			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call		0.35800	0.288	35.10	0.0026	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put		1,240.15800	1,278.588	35.10	0.9974	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call		0.33580	0.270	35.10	0.0024	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put		1,250.13580	1,288.570	35.10	0.9976	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call		0.31490	0.253	35.10	0.0023	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,260.11490	1,298.553	35.10	0.9977	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			14.82680	12.846	19.91	0.0713	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			685.42680	724.046	19.91	0.9287	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			14.43290	12.530	19.99	0.0696	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			695.03290	733.730	19.99	0.9304	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			14.05160	12.224	20.08	0.0679	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			704.65160	743.424	20.08	0.9321	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34490		1.33620			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.30440		1.29670			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27100		1.26360			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												628,918,966.60	51,771	915,894
Total Options												445,525.60	1,750	1,642,220
Grand Total:												629,364,492.20	53,521	2,558,114