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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/01/2017 Foreign Exchange Future			13.62990		13.56860			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.62990		13.56860			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.63200		13.57310			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.63840		13.57950			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.64270		13.58370			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.64480		13.58590			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.64750		13.58820			0.0000	11,450,252.50	839	450
\$ / R On 30/01/2017 Foreign Exchange Future			13.65550		13.59540			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.65820		13.59770			0.0000	5,449,621.80	399	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.70360		13.63800			0.0000	3,329,974.80	243	487
\$ / R On 23/02/2017 Foreign Exchange Future			13.71940		13.65280			0.0000	6,859,700.00	500	700
\$ / R On 24/02/2017 Foreign Exchange Future			13.72200		13.65540			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.72970		13.66340			0.0000	0.00	0	4,615
\$ / R On 28/02/2017 Foreign Exchange Future			13.73230		13.66610			0.0000	109,858.40	8	712
\$ / R On 01/03/2017 Foreign Exchange Future			13.73490		13.66870			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.76570		13.70060			0.0000	247,218,206.30	17,959	464,727
\$ / R On 29/03/2017 Foreign Exchange Future			13.77080		13.70590			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.81190		13.75010			0.0000	55,247.60	4	4,002
\$ / R On 11/04/2017 Foreign Exchange Future			13.84010		13.78090			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.84270		13.78370			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.84520		13.78660			0.0000	0.00	0	394

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/04/2017	Foreign Exchange Future			13.85800		13.80060			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			13.86570		13.80820			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.87600		13.81830			0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Future			13.88370		13.82580			0.0000	0.00	0	1,387
\$ / R	On	26/05/2017	Foreign Exchange Future			13.95540		13.89650			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.01690		13.95710			0.0000	40,382,688.90	2,881	202,630
\$ / R	On	28/06/2017	Foreign Exchange Future			14.04000		13.97980			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.07580		14.01510			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.09890		14.03790			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.11420		14.05320			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.19850		14.13720			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.24950		14.18810			0.0000	71,247.50	5	6,307
\$ / R	On	27/09/2017	Foreign Exchange Future			14.27250		14.21100			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.39620		14.27700			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.45220		14.28710			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.90030		14.36790			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			15.18040		14.41830			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			15.23640		14.42840			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			15.59270		14.64650			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.55950		14.87380			0.0000	0.00	0	70
Total \$ / R Future												314,926,797.80	22,838	716,021
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			4.94440	1.214	36.94	0.0133	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			666.34440	601.314	36.94	0.9867	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			6.46130	3.097	32.06	0.0255	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			717.86130	653.197	32.06	0.9745	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			84.55800	83.151	20.68	0.4002	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			221.45800	161.151	20.68	0.5998	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			29.35170	26.266	19.98	0.1386	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			509.85170	447.866	19.98	0.8614	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			38.60400	34.734	20.35	0.1548	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			554.90400	492.034	20.35	0.8452	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			0.74950	0.273	32.24	0.0014	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,307.04950	2,247.573	32.24	0.9986	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			56.19420	52.353	20.18	0.2070	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			500.29420	437.553	20.18	0.7930	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			21.94680	18.008	21.82	0.0783	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			843.74680	780.508	21.82	0.9217	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			5.69900	3.456	25.23	0.0164	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,417.49900	1,355.956	25.23	0.9836	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			243.86310	259.331	18.70	0.6372	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			155.66310	111.831	18.70	0.3628	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			118.10660	117.510	19.34	0.3767	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			329.90660	270.010	19.34	0.6233	0.00	0	1,000
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			52.60820	49.673	20.13	0.1746	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			637.20820	574.173	20.13	0.8254	0.00	0	0

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\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			6.89120	5.353	23.84	0.0222	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,479.19120	1,417.153	23.84	0.9778	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			94.03960	93.403	19.46	0.2841	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			476.33960	415.203	19.46	0.7159	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			62.26590	60.124	20.08	0.1980	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			614.56590	551.924	20.08	0.8020	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			32.93830	33.031	22.02	0.0831	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,424.93830	1,359.431	22.02	0.9169	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			107.67840	112.341	20.18	0.2399	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			789.67840	728.741	20.18	0.7601	0.00	0	1,500
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			315.99810	337.528	18.29	0.5263	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			353.19810	308.128	18.29	0.4737	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			34.82690	36.198	22.00	0.0828	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,579.42690	1,514.198	22.00	0.9172	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			415.54150	445.515	18.17	0.6196	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			260.14150	223.515	18.17	0.3804	0.00	0	60
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			314.18680	334.303	18.26	0.5075	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			390.78680	344.603	18.26	0.4925	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			167.21030	176.253	19.52	0.3093	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			731.11030	673.953	19.52	0.6907	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			204.34100	215.982	19.21	0.3594	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			635.64100	581.082	19.21	0.6406	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			24.01610	23.693	22.53	0.0485	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,323.41610	2,257.993	22.53	0.9515	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			1.73690	2.596	28.68	0.0054	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,741.13690	4,676.896	28.68	0.9946	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			12.91420	11.929	23.24	0.0259	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,812.31420	2,746.229	23.24	0.9741	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			10.35600	10.122	24.21	0.0216	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,059.75600	2,994.422	24.21	0.9784	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.01270	0.025	28.68	0.0001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,539.41270	7,474.325	28.68	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			6.62450	7.424	26.39	0.0152	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,616.02450	3,551.724	26.39	0.9848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			1.76490	2.635	28.68	0.0055	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,731.16490	4,666.935	28.68	0.9945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00900	0.018	28.68	0.0001	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,719.40900	7,654.318	28.68	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.69420	1.093	28.68	0.0025	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,300.09420	5,235.393	28.68	0.9975	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.36480	0.596	28.68	0.0014	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,679.76480	5,614.896	28.68	0.9986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,521.70100	1,583.256	18.28	0.9574	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			21.10100	17.556	18.28	0.0426	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,240.76200	1,297.586	17.43	0.9261	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			40.16200	31.886	17.43	0.0739	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			823.54880	870.174	17.56	0.8069	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			122.94880	104.474	17.56	0.1931	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			682.00670	722.219	17.72	0.7387	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			181.40670	156.519	17.72	0.2613	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			499.86720	530.748	18.00	0.6224	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			299.26720	265.048	18.00	0.3776	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			801.34150	846.821	17.57	0.7974	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			130.74150	111.121	17.57	0.2026	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			750.84350	794.075	17.62	0.7742	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			150.24350	128.375	17.62	0.2258	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			377.68460	399.822	18.23	0.5206	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			427.08460	384.122	18.23	0.4794	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			649.08360	687.757	17.76	0.7202	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			198.48360	172.057	17.76	0.2798	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			642.62050	680.984	17.77	0.7165	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			202.02050	175.284	17.77	0.2835	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			200.90360	211.521	19.46	0.3222	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			800.30360	745.821	19.46	0.6778	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			422.74990	449.066	18.14	0.5613	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			372.14990	333.366	18.14	0.4387	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			399.08400	423.927	18.19	0.5409	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			398.48400	358.227	18.19	0.4591	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			158.46270	166.338	19.90	0.2651	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			957.86270	900.638	19.90	0.7349	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			284.87860	301.039	18.79	0.4237	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			584.27860	535.339	18.79	0.5763	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			253.84890	267.966	19.01	0.3878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			653.24890	602.266	19.01	0.6122	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			100.48740	104.788	20.74	0.1794	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,279.88740	1,219.088	20.74	0.8206	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			178.50370	187.650	19.68	0.2926	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			877.90370	821.950	19.68	0.7074	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			170.21190	178.834	19.77	0.2813	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			909.61190	853.134	19.77	0.7187	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			87.01850	90.535	21.01	0.1580	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,386.41850	1,324.835	21.01	0.8420	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			137.27710	143.820	20.17	0.2349	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,056.67710	998.120	20.17	0.7651	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			132.42850	138.670	20.23	0.2278	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,081.82850	1,022.970	20.23	0.7722	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			56.40650	58.423	21.60	0.1080	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,695.80650	1,632.723	21.60	0.8920	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			96.93350	101.027	20.81	0.1739	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,306.33350	1,245.327	20.81	0.8261	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			91.29100	95.054	20.92	0.1649	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,350.69100	1,289.354	20.92	0.8351	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			47.05740	48.314	21.80	0.0915	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,826.45740	1,762.614	21.80	0.9085	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			76.86370	80.166	21.23	0.1421	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,476.26370	1,414.466	21.23	0.8579	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			65.01880	67.766	21.45	0.1228	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,594.41880	1,532.066	21.45	0.8772	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			33.60010	33.864	22.17	0.0668	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,073.00010	2,008.165	22.17	0.9332	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			55.68200	57.638	21.62	0.1067	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,705.08200	1,641.938	21.62	0.8933	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			54.96660	56.862	21.63	0.1055	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,714.36660	1,651.162	21.63	0.8945	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			18.10910	17.510	22.84	0.0368	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,537.50910	2,471.810	22.84	0.9632	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			45.85330	47.016	21.83	0.0893	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,845.25330	1,781.316	21.83	0.9107	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			35.38610	35.773	22.11	0.0701	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,034.78610	1,970.073	22.11	0.9299	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			8.41560	8.732	25.18	0.0183	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,307.81560	3,243.032	25.18	0.9817	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			31.09030	31.188	22.25	0.0620	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,130.49030	2,065.488	22.25	0.9380	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			553.17570	581.761	17.93	0.6138	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			347.27570	310.961	17.93	0.3862	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			77.67910	79.714	21.61	0.1263	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,811.77910	1,748.914	21.61	0.8737	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			197.63490	203.883	19.95	0.2782	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,067.53490	1,011.983	19.95	0.7218	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			430.01900	444.196	18.42	0.4855	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			589.11900	544.096	18.42	0.5145	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			555.70980	576.443	18.02	0.5776	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			432.00980	393.743	18.02	0.4224	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			499.36930	517.482	18.16	0.5381	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			495.66930	454.782	18.16	0.4619	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			430.36580	444.248	18.44	0.4834	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			596.66580	551.548	18.44	0.5166	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			28.58350	29.115	24.30	0.0452	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,264.88350	3,206.415	24.30	0.9548	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			438.80870	452.752	18.44	0.4877	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			592.20870	547.552	18.44	0.5123	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			310.87270	318.399	19.22	0.3661	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			900.27270	850.399	19.22	0.6339	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			344.70410	353.457	19.09	0.3916	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			846.50410	797.757	19.09	0.6084	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			114.28850	115.738	21.61	0.1503	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,985.98850	1,929.738	21.61	0.8497	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	16.67	Call			52.47260	52.824	23.32	0.0736	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,904.17260	2,846.823	23.32	0.9264	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			542.11270	559.644	18.12	0.5420	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			523.81270	483.644	18.12	0.4580	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			425.09650	436.853	18.64	0.4537	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			706.79650	660.853	18.64	0.5463	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			192.95620	196.069	20.48	0.2376	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,434.65620	1,380.069	20.48	0.7624	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			691.38080	715.301	17.77	0.6342	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			373.08080	339.301	17.77	0.3658	0.00	0	60
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			393.04980	403.277	18.88	0.4219	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			797.24980	749.576	18.88	0.5781	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			811.06290	836.206	17.76	0.6428	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			414.56290	380.807	17.76	0.3572	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			144.35640	147.446	21.64	0.1637	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,217.85640	2,162.046	21.64	0.8363	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			611.48080	626.336	18.45	0.5019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			764.38080	719.436	18.45	0.4981	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			566.73560	580.211	18.63	0.4744	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			839.63560	793.311	18.63	0.5256	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			711.51530	730.429	18.12	0.5590	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			249.95080	228.231	17.32	0.2340	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,255.13070	4,199.618	25.44	0.9307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			42.38930	46.511	25.55	0.0507	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,735.28930	4,679.611	25.55	0.9493	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,419.47330	1,463.452	17.21	0.8242	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			172.37330	156.552	17.21	0.1758	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,207.05080	1,245.131	17.32	0.7660	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,459.61200	2,404.017	21.75	0.8365	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			117.05850	120.589	22.39	0.1264	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,889.95850	2,833.689	22.39	0.8736	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			729.73910	749.385	18.07	0.5687	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			602.63910	562.485	18.07	0.4313	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			62.23070	66.518	25.44	0.0693	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,227.64770	2,172.552	21.39	0.8113	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			173.37550	177.873	21.53	0.1786	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,316.27550	2,260.973	21.53	0.8214	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			18.14290	20.189	25.55	0.0244	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,771.04290	5,713.289	25.55	0.9756	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			156.71200	160.917	21.75	0.1635	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,035.55530	1,980.976	21.09	0.7871	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			203.32120	208.368	21.19	0.2049	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,096.22120	2,041.468	21.19	0.7951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			64.70440	68.921	25.22	0.0719	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,157.60440	4,102.020	25.22	0.9281	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			184.74770	189.452	21.39	0.1887	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,805.97560	1,752.190	20.72	0.7532	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			251.44360	257.426	20.74	0.2454	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,814.34360	1,760.526	20.74	0.7546	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			162.75050	167.059	21.67	0.1690	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,405.65050	2,350.159	21.67	0.8310	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			212.65530	217.876	21.09	0.2129	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,305.95550	1,253.984	19.69	0.6586	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			271.75570	278.152	20.57	0.2619	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,714.65570	1,661.252	20.57	0.7381	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			202.02280	207.046	21.20	0.2038	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,104.92280	2,050.146	21.20	0.7962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			253.07560	259.090	20.72	0.2468	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			0.00000	812.289	18.68	0.5323	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			531.82870	544.241	18.79	0.4522	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			904.72870	857.341	18.79	0.5478	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			249.82520	255.773	20.75	0.2441	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,822.72520	1,768.873	20.75	0.7559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			373.05550	380.884	19.69	0.3414	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			776.70020	731.518	18.48	0.5028	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			584.99420	599.029	18.55	0.4857	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			807.89420	762.129	18.55	0.5143	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			254.71850	260.765	20.71	0.2481	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,797.61850	1,743.865	20.71	0.7519	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			0.00000	569.189	18.68	0.4677	1,796,361.12	3,156	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			624.41530	583.529	18.12	0.4410	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			655.36010	671.581	18.28	0.5277	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			698.26010	654.681	18.28	0.4723	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			477.17220	487.954	19.05	0.4160	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,020.07220	971.054	19.05	0.5840	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			603.80020	618.418	18.48	0.4972	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			447.74440	414.601	17.70	0.3480	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			174.95900	179.787	21.66	0.1753	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,435.15900	2,379.786	21.66	0.8247	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			927.54440	954.601	17.70	0.6520	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			754.31920	772.812	18.20	0.5534	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			689.21920	647.012	18.20	0.4466	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			88.74000	94.239	24.65	0.0901	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,053.64000	3,998.439	24.65	0.9099	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			556.32800	567.687	19.05	0.4330	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,078.42800	1,028.787	19.05	0.5670	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			1,026.96500	1,053.214	17.63	0.6598	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			473.76500	439.014	17.63	0.3402	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			195.45990	200.448	21.78	0.1784	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,672.25990	2,616.248	21.78	0.8216	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,135.00790	1,159.498	17.53	0.6683	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			497.80790	460.998	17.53	0.3317	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	Call		219.76310	223.663	21.88	0.1821	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		2,922.56310	2,865.163	21.88	0.8179	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		856.22400	868.743	18.37	0.5355	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		888.12400	839.243	18.37	0.4645	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		685.01710	693.525	18.98	0.4530	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,186.91710	1,134.025	18.98	0.5470	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,067.74990	1,087.076	17.79	0.6247	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		324.84820	299.224	17.26	0.2359	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,407.32120	3,348.504	22.56	0.8378	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		167.84690	170.941	23.63	0.1335	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,979.74690	3,921.441	23.63	0.8665	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,687.12410	1,725.954	17.01	0.8071	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		249.02410	226.454	17.01	0.1929	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,512.94820	1,548.724	17.26	0.7641	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,075.89970	3,017.695	21.97	0.8161	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		206.85880	209.422	22.52	0.1633	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,388.75880	3,329.922	22.52	0.8367	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,257.41910	1,284.636	17.46	0.6919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		469.31910	435.136	17.46	0.3081	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		205.42120	208.004	22.56	0.1622	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,522.06130	2,464.513	21.22	0.7647	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		259.01180	262.396	21.69	0.2011	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,870.91180	2,812.896	21.69	0.7989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.60	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,811.90000	985,750.500	24.60	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		233.99970	237.195	21.97	0.1839	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		948.48820	898.582	18.50	0.4828	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		760.46460	770.649	18.69	0.4906	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,042.36460	991.149	18.69	0.5094	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		206.13960	208.711	22.54	0.1628	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,398.03960	3,339.211	22.54	0.8372	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		310.16130	314.013	21.22	0.2353	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		629.64990	587.576	17.79	0.3753	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,062.78510	1,081.957	17.80	0.6227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		634.68510	592.457	17.80	0.3773	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		237.09990	240.315	21.93	0.1861	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,048.99990	2,990.815	21.93	0.8139	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		816.58820	828.082	18.50	0.5172	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		240.66580	242.662	22.05	0.1840	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,159.66580	3,100.162	22.05	0.8160	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,227.66630	1,252.396	17.51	0.6751	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		516.66630	479.896	17.51	0.3249	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		743.53780	776.718	19.03	0.4654	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,276.53780	1,190.518	19.03	0.5346	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,323.71420	1,419.993	17.54	0.6977	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		536.61420	467.793	17.54	0.3023	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	Call			262.14910	279.119	22.25	0.1943	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,425.04910	3,276.919	22.25	0.8057	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,421.37070	1,783.025	17.45	0.7546	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			553.47070	382.725	17.45	0.2454	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			290.12730	374.514	22.26	0.2301	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,662.22730	3,214.215	22.26	0.7699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,552.61850	2,104.355	17.30	0.8006	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			514.31850	303.955	17.30	0.1994	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			294.97850	421.937	22.44	0.2422	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,936.67850	3,301.537	22.44	0.7578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			364.31240	547.813	21.76	0.3020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,236.01240	2,657.413	21.76	0.6980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,570.81830	2,126.021	17.27	0.8046	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			502.51830	295.621	17.27	0.1954	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			362.03400	544.047	21.78	0.3002	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,253.73400	2,673.647	21.78	0.6998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			379.45360	571.019	21.66	0.3125	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,131.15360	2,560.619	21.66	0.6875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,221.08300	1,697.838	17.91	0.7112	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			802.78300	517.438	17.91	0.2888	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			370.53110	557.352	21.72	0.3063	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,192.23110	2,616.952	21.72	0.6937	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			471.12190	706.207	21.06	0.3720	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,602.82190	2,075.807	21.06	0.6280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			363.08510	545.924	21.77	0.3011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,244.78510	2,665.524	21.77	0.6989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			384.67130	578.992	21.62	0.3161	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,096.37130	2,528.592	21.62	0.6839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,009.09440	1,425.801	18.53	0.6357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,090.79440	745.401	18.53	0.3643	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			375.59750	565.113	21.69	0.3098	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,157.29750	2,584.713	21.69	0.6902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			575.20840	846.789	20.36	0.4319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,156.90840	1,666.389	20.36	0.5681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,179.96910	1,645.595	18.02	0.6976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			851.66910	555.195	18.02	0.3024	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			428.23800	645.124	21.35	0.3452	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,829.93800	2,284.724	21.35	0.6548	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,153.33480	1,611.584	18.10	0.6885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			885.03480	581.184	18.10	0.3115	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,140.24350	1,594.828	18.13	0.6840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			901.94350	594.428	18.13	0.3160	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			997.48530	1,410.778	18.56	0.6312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,109.18530	760.378	18.56	0.3688	0.00	0	22,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			303.18870	447.138	22.39	0.2520	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,894.78870	3,230.738	22.39	0.7480	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	Call			1,494.24840	2,068.427	17.41	0.7893	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			565.84840	332.027	17.41	0.2107	0.00	0	60
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			508.74710	783.012	21.84	0.3555	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,362.24710	2,690.312	21.84	0.6445	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			507.32860	780.797	21.85	0.3547	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,370.82860	2,698.097	21.85	0.6453	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			510.16550	785.239	21.83	0.3564	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,353.66550	2,682.539	21.83	0.6436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			657.77150	859.711	21.85	0.3583	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,473.97150	2,990.211	21.85	0.6417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			656.19450	857.630	21.86	0.3576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,482.39450	2,998.130	21.86	0.6424	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			654.62870	855.555	21.87	0.3569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,490.82870	3,006.055	21.87	0.6431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,959.17770	2,446.580	18.24	0.7626	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			725.37770	527.079	18.24	0.2374	0.00	0	70,530
Total \$ / R Option												1,796,361.12	3,156	1,272,844
Total \$ / R												316,723,158.92	25,994	1,988,865
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.76570		13.70060			0.0000	13,765.70	1	483
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.01690		13.95710			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.24950		14.18810			0.0000	0.00	0	0
Total \$ / R MAXI Future												13,765.70	1	537
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			848.37700	878.128	25.14	0.0184	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			329,788.37700	323,308.128	25.14	0.9816	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			841.56050	873.218	25.18	0.0183	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			330,781.56050	324,303.218	25.18	0.9817	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			834.83970	868.332	25.22	0.0182	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			331,774.83970	325,298.332	25.22	0.9818	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			14,626.45280	15,028.820	21.90	0.1539	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			255,916.45280	250,338.820	21.90	0.8461	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			14,535.45140	14,936.114	21.91	0.1531	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			256,825.45140	251,246.114	21.91	0.8469	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			14,444.85540	14,844.038	21.93	0.1522	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			257,734.85540	252,154.038	21.93	0.8478	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			55,482.53760	56,065.856	19.59	0.3831	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			150,672.53760	145,115.856	19.59	0.6169	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			55,227.42250	55,806.752	19.60	0.3816	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			151,417.42250	145,856.752	19.60	0.6184	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			54,973.14670	55,549.414	19.62	0.3802	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			152,163.14670	146,599.414	19.62	0.6198	0.00	0	0
Total \$ / R MAXI 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 \$ / R MAXI												13,765.70	1	537
£ / R	On	31/01/2017	Foreign Exchange Future			16.49500		16.50830			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.59420		16.60030			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.63870		16.64640			0.0000	6,023,209.40	362	51,228
£ / R	On	31/03/2017	Foreign Exchange Future			16.70360		16.71620			0.0000	0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			16.75200		16.76940			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.79510		16.81390			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			16.80560		16.82420			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			16.98670		17.00380			0.0000	0.00	0	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			17.31490		17.33210			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			18.49780		17.66380			0.0000	0.00	0	5,755
Total £ / R Future												6,023,209.40	362	89,900
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			186.20140	162.786	23.13	0.3287	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			537.90140	527.786	23.13	0.6713	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			134.93300	122.977	22.94	0.1799	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,424.63300	1,418.777	22.94	0.8201	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			401.14220	384.496	20.79	0.4117	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			754.74220	745.796	20.79	0.5883	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			105.01550	97.003	23.30	0.1321	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,958.61550	1,958.303	23.30	0.8679	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			61.29800	56.942	23.73	0.0836	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,414.89800	2,418.242	23.73	0.9164	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			3.26470	2.457	33.24	0.0038	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,106.86470	7,113.757	33.24	0.9962	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			3.23240	2.431	33.24	0.0038	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,116.83240	7,123.731	33.24	0.9962	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			21.68540	18.915	29.83	0.0266	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,375.28540	4,380.215	29.83	0.9734	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			3.29740	2.482	33.24	0.0039	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			7,096.89740	7,103.782	33.24	0.9961	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			214.11370	202.493	22.66	0.2180	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,677.91370	1,678.893	22.66	0.7820	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			826.83180	825.751	20.61	0.5451	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			566.23180	547.751	20.61	0.4549	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			4.59490	4.866	26.86	0.0066	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,170.69490	7,189.766	26.86	0.9934	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			822.00050	821.796	20.22	0.5216	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			646.20050	627.396	20.22	0.4784	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			22.30070	20.418	25.26	0.0209	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,058.50070	7,073.718	25.26	0.9791	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			22.60140	20.699	25.26	0.0212	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,038.80140	7,053.999	25.26	0.9788	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			22.45060	20.558	25.26	0.0211	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,048.65060	7,063.858	25.26	0.9789	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	18.01	Call			833.69500	820.307	19.67	0.4350	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,511.59500	1,515.407	19.67	0.5650	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			840.15050	826.719	19.65	0.4376	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,498.05050	1,501.819	19.65	0.5624	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			836.91370	823.504	19.66	0.4363	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,504.81370	1,508.604	19.66	0.5637	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			127.79620	219.882	24.33	0.1149	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,623.99620	6,882.082	24.33	0.8851	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			128.77400	221.402	24.33	0.1156	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,604.97400	6,863.602	24.33	0.8844	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			128.28420	220.640	24.33	0.1153	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,614.48420	6,872.840	24.33	0.8847	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												6,023,209.40	362	93,400
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12097		0.11907			0.0000	0.00	0	341
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12381		0.12193			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12650		0.12459			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			29.52070	13.939	20.44	0.0371	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,122.82070	1,917.339	20.44	0.9629	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			4.99520	1.191	20.44	0.0041	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,098.29520	2,904.591	20.44	0.9959	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.66310	0.067	20.44	0.0003	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,093.96310	3,903.467	20.44	0.9997	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			13.10960	11.621	22.60	0.0185	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,819.90960	4,630.621	22.60	0.9815	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			89.47640	89.471	22.60	0.1086	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,896.27640	2,708.471	22.60	0.8914	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			35.44960	33.581	22.60	0.0471	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,842.24960	3,652.581	22.60	0.9529	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			241.02040	241.107	22.43	0.2017	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,782.12040	2,591.006	22.43	0.7983	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			128.51710	124.193	22.43	0.1177	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,669.61710	3,474.093	22.43	0.8823	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			66.01580	61.198	22.43	0.0647	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,607.11580	4,411.098	22.43	0.9353	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			14.46720		14.40870			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.47260		14.41400			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.49280		14.43210			0.0000	0.00	0	12

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	24/02/2017	Foreign Exchange Future			14.57530		14.50650			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.58880		14.52040			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.63240		14.56540			0.0000	7,213,773.20	493	85,933
€ / R	On	15/03/2017	Foreign Exchange Future			14.63910		14.57230			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.69670		14.63380			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.74490		14.68610			0.0000	0.00	0	43
€ / R	On	19/06/2017	Foreign Exchange Future			14.97610		14.91620			0.0000	1,497,610.00	100	80,086
€ / R	On	18/09/2017	Foreign Exchange Future			15.30280		15.24110			0.0000	0.00	0	1,391
€ / R	On	18/12/2017	Foreign Exchange Future			16.39120		15.57360			0.0000	0.00	0	154
Total € / R Future												8,711,383.20	593	170,078
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			38.18470	30.582	20.45	0.1467	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			539.48470	473.382	20.45	0.8533	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			67.38580	59.094	19.58	0.2314	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			463.38580	396.494	19.58	0.7686	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			31.42780	26.732	20.27	0.0970	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			899.32780	833.932	20.27	0.9030	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			54.62820	53.830	19.76	0.1195	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,308.12820	1,238.530	19.76	0.8805	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			149.07550	153.891	18.41	0.2787	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			798.67550	735.091	18.41	0.7213	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			544.11280	491.889	17.51	0.5524	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			14.66130	14.974	21.55	0.0320	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,619.26130	2,552.574	21.55	0.9680	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			7.18330	6.230	27.05	0.0120	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,131.78330	4,063.830	27.05	0.9880	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			7.17210	6.220	27.10	0.0120	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			309.51280	324.289	17.51	0.4476	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,141.77210	4,073.820	27.10	0.9880	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			7.16130	6.209	27.14	0.0119	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,151.76130	4,083.808	27.14	0.9881	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			71.80090	72.244	19.71	0.1316	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,506.40090	1,439.844	19.71	0.8684	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			968.25830	1,019.522	16.89	0.8506	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			92.85830	77.122	16.89	0.1494	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			542.31010	574.389	17.06	0.6470	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			276.91010	241.989	17.06	0.3530	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			237.59240	247.581	18.02	0.3599	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			725.29240	668.481	18.02	0.6401	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			261.45420	267.411	18.05	0.3483	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			847.65420	790.711	18.05	0.6517	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			456.34190	467.615	17.20	0.4990	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			570.24190	522.715	17.20	0.5010	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			51.64160	50.301	22.98	0.0559	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,335.44160	4,274.201	22.98	0.9441	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			285.85050	288.247	18.92	0.2716	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	14.11	Put			314.71640	291.477	16.79	0.2740	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,629.65050	1,572.147	18.92	0.7284	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			52.10870	50.754	22.94	0.0564	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,315.90870	4,254.654	22.94	0.9436	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			51.87440	50.527	22.96	0.0562	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,325.67440	4,264.427	22.96	0.9438	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,120.91640	1,157.576	16.79	0.7260	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			159.87440	152.376	22.87	0.1173	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,378.77440	4,309.576	22.87	0.8827	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			159.53240	152.021	22.89	0.1170	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,388.43240	4,319.222	22.89	0.8830	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			159.18960	151.669	22.91	0.1167	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,398.08960	4,328.869	22.91	0.8833	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,004.25400	5,310.241	24.81	0.8421	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			424.14060	643.711	19.91	0.3412	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,900.54060	2,302.511	19.91	0.6588	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			422.69210	641.550	19.92	0.3403	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,909.09210	2,310.350	19.92	0.6597	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			421.25440	639.403	19.93	0.3393	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,917.65440	2,318.203	19.93	0.6607	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			167.85400	291.441	24.81	0.1579	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												8,711,383.20	593	171,758
AUS / R	On	13/03/2017	Foreign Exchange Future			10.27480		10.20410			0.0000	308,244.00	30	22,282
AUS / R	On	19/06/2017	Foreign Exchange Future			10.43920		10.37210			0.0000	0.00	0	124
AUS / R	On	18/09/2017	Foreign Exchange Future			10.59390		10.52590			0.0000	0.00	0	225
AUS / R	On	18/12/2017	Foreign Exchange Future			11.26820		10.67960			0.0000	0.00	0	33
Total AUS / R Future												308,244.00	30	22,664
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,751.82870	1,681.765	19.05	0.9766	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			5.81690	6.445	19.08	0.0230	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,761.71690	1,691.645	19.08	0.9770	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			6.04290	6.688	19.01	0.0239	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,741.94290	1,671.888	19.01	0.9761	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			5.92870	6.565	19.05	0.0234	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			52.10190	55.953	17.04	0.1058	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,740.00190	1,676.753	17.04	0.8942	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			51.46640	55.255	17.05	0.1047	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,749.36640	1,686.055	17.05	0.8953	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			52.74550	56.660	17.02	0.1070	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,730.64550	1,667.460	17.02	0.8930	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			111.59170	120.373	16.45	0.1681	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,755.69170	1,696.473	16.45	0.8319	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			110.59690	119.330	16.46	0.1668	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	12.18	Put			1,764.69690	1,705.430	16.46	0.8332	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			109.61370	118.297	16.48	0.1655	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,773.71370	1,714.397	16.48	0.8345	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,427.40620	1,024.021	15.40	0.6096	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			235.25220	419.440	15.42	0.3884	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,435.65220	1,031.240	15.42	0.6116	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			238.77410	425.021	15.39	0.3925	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,419.17410	1,016.821	15.39	0.6075	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			237.00620	422.221	15.40	0.3904	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												308,244.00	30	22,664
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.47670		10.42320			0.0000	0.00	0	237
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.68060		10.63120			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.87120		10.82060			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	237
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			4.87150	4.854	22.52	0.0152	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,311.67150	2,258.154	22.52	0.9848	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			4.84910	4.832	22.58	0.0151	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,321.64910	2,268.132	22.58	0.9849	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			4.82700	4.810	22.64	0.0150	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,331.62700	2,278.110	22.64	0.9850	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			144.90700	150.915	17.72	0.2247	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,243.70700	1,200.315	17.72	0.7753	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			143.35840	149.377	17.74	0.2227	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,252.15840	1,208.777	17.74	0.7773	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			141.82600	147.854	17.76	0.2208	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,260.62600	1,217.254	17.76	0.7792	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			391.05300	400.884	16.11	0.4154	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			850.45300	809.684	16.11	0.5846	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			387.93200	397.676	16.12	0.4129	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			857.33200	816.476	16.12	0.5871	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			384.83760	394.494	16.13	0.4104	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			864.23760	823.294	16.13	0.5896	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	237
CHF / R	On	13/03/2017	Foreign Exchange Future			13.66000		13.58520			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.99780		13.92910			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.32020		14.25070			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356

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	17.05	Call			13.05330	12.604	27.74	0.0235	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,477.85330	3,402.604	27.74	0.9765	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			13.02280	12.570	27.78	0.0234	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,487.82280	3,412.570	27.78	0.9766	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			12.99250	12.537	27.83	0.0233	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,497.79250	3,422.537	27.83	0.9767	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			181.59150	182.916	20.46	0.1899	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,122.49150	2,055.116	20.46	0.8101	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			180.37100	181.664	20.47	0.1888	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,131.27100	2,063.864	20.47	0.8112	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			179.16150	180.424	20.48	0.1877	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,140.06150	2,072.624	20.48	0.8123	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			498.02970	496.511	19.23	0.3541	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,627.32970	1,556.311	19.23	0.6459	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			495.72170	494.154	19.25	0.3527	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,635.02170	1,563.954	19.25	0.6473	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			493.42120	491.806	19.26	0.3513	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,642.72120	1,571.606	19.26	0.6487	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			1.98750		1.97940			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			2.00050		1.99210			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01640		2.00770			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			11.98010	11.947	26.02	0.0169	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,017.98010	4,936.947	26.02	0.9831	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			11.79350	11.764	26.36	0.0165	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,117.79350	5,036.764	26.36	0.9835	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			11.62030	11.595	26.70	0.0161	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,217.62030	5,136.595	26.70	0.9839	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			243.24120	245.362	19.64	0.1862	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,922.24120	2,840.362	19.64	0.8138	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			268.08580	270.608	19.45	0.2027	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,747.08580	2,665.608	19.45	0.7973	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			255.34510	257.655	19.55	0.1943	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,834.34510	2,752.655	19.55	0.8057	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,151.31110	2,069.932	17.90	0.6539	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			679.50340	686.339	17.76	0.3684	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,002.50340	1,922.339	17.76	0.6316	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			653.41580	659.629	17.83	0.3571	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,076.41580	1,995.629	17.83	0.6429	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			628.31110	633.932	17.90	0.3461	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 Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	13/03/2017	Foreign Exchange Future			1.96790		1.95920			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.01470		2.00700			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			35.80870	37.890	22.65	0.0532	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,243.80870	3,158.890	22.65	0.9468	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			40.71250	42.826	22.13	0.0602	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,048.71250	2,963.826	22.13	0.9398	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			38.15830	40.256	22.39	0.0565	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,146.15830	3,061.255	22.39	0.9435	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,034.19090	1,968.266	18.59	0.7104	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			383.86310	394.425	18.67	0.2778	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,113.86310	2,047.425	18.67	0.7222	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			425.54940	437.169	18.51	0.3019	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,955.54940	1,890.169	18.51	0.6981	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			404.19090	415.266	18.59	0.2896	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			1.77600		1.76770			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.80900		1.80130			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.83880		1.83090			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			18.96090	18.414	24.49	0.0290	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,741.96090	3,658.414	24.49	0.9710	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			18.05610	17.656	24.82	0.0276	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,841.05610	3,757.656	24.82	0.9724	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			17.21940	16.956	25.15	0.0263	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,940.21940	3,856.956	25.15	0.9737	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			351.71610	357.047	20.09	0.2653	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,138.71610	2,067.047	20.09	0.7347	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			387.38030	393.549	19.82	0.2883	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,974.38030	1,903.549	19.82	0.7117	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			369.07790	374.811	19.95	0.2766	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,056.07790	1,984.811	19.95	0.7234	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			675.61510	679.679	19.17	0.3715	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,966.61510	1,891.679	19.17	0.6285	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			727.12220	732.423	18.96	0.3946	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,818.12220	1,744.423	18.96	0.6054	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 Option	1.95	Call			700.50260	705.096	19.06	0.3829	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,891.50260	1,817.095	19.06	0.6171	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.13120		0.13070			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12950		0.13070			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12970		0.13080			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			9.76380		9.68450			0.0000	0.00	0	238
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.91370		9.83740			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.05360		9.97570			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	238
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			11.28540	12.521	18.87	0.0436	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,436.78540	1,358.721	18.87	0.9564	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			11.73560	13.021	18.80	0.0452	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,417.23560	1,339.221	18.80	0.9548	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			11.50810	12.768	18.83	0.0444	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,427.00810	1,348.969	18.83	0.9556	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			106.90970	117.223	17.01	0.2015	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,209.50970	1,143.523	17.01	0.7985	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			105.59400	115.819	17.03	0.1994	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,218.19400	1,152.119	17.03	0.8006	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			104.29250	114.432	17.04	0.1974	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,226.89250	1,160.732	17.04	0.8026	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			291.08430	308.476	15.75	0.3703	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			895.38430	834.876	15.75	0.6297	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			288.54300	305.798	15.77	0.3678	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			902.84300	842.198	15.77	0.6322	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			293.65110	311.177	15.73	0.3729	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			887.95110	827.577	15.73	0.6271	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	238
PULA / R	On	13/03/2017	Foreign Exchange Future			1.29250		1.29370			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.31230		1.31580			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32870		1.33270			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			1,263.00000	1,275.000		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			1,363.00000	1,375.000		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			1,463.00000	1,475.000		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			642.00000	677.000		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			742.00000	777.000		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			842.00000	877.000		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			273.00000	313.000		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			373.00000	413.000		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			473.00000	513.000		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			1.20870		1.21500			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.21190		1.21830			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.21510		1.22160			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	8,095
Total QUANTO £ / \$												0.00	0	8,095
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06300		1.06310			0.0000	21,260.00	20	723
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06840		1.06870			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07390		1.07420			0.0000	0.00	0	0
Total QUANTO € / \$ Future												21,260.00	20	26,075
Total QUANTO € / \$												21,260.00	20	26,075
RAIN	On	13/03/2017	Foreign Exchange Future			22,954.94000		22,833.60000			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			9.63300		9.57120			0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future			9.81090		9.75300			0.0000	0.00	0	0
Total SGD / R Future												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
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			10.96930	11.796	19.01	0.0416	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,429.76930	1,368.796	19.01	0.9584	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			10.75340	11.579	19.05	0.0409	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,439.55340	1,378.579	19.05	0.9591	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			10.54220	11.367	19.09	0.0401	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,449.34220	1,388.367	19.09	0.9599	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			157.40660	166.770	16.29	0.2751	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			914.40660	865.870	16.29	0.7249	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			155.53100	164.792	16.31	0.2724	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			922.53100	873.891	16.31	0.7276	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			153.67780	162.836	16.33	0.2697	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			930.67780	881.936	16.33	0.7303	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			3.59110		3.55670			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.56070		3.52870			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			1.31620	1.531	32.45	0.0103	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,304.61620	1,270.431	32.45	0.9897	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			1.25480	1.459	32.45	0.0098	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,314.55480	1,280.359	32.45	0.9902	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			1.19620	1.392	32.45	0.0094	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,324.49620	1,290.291	32.45	0.9906	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			19.26400	20.898	20.39	0.0990	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			750.56400	720.198	20.39	0.9010	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			18.52460	20.087	20.38	0.0958	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			759.82460	729.387	20.38	0.9042	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			17.81000	19.304	20.37	0.0927	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			769.11000	738.604	20.37	0.9073	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			1.35040		1.33370			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.30960		1.27690			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27630		1.22630			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									330 004 660.10	23,844	1,056,743
Total Options									1 796 361.12	3,156	1,278,024
Grand Total:									331,801,021.22	27,000	2,334,767