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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/01/2017

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			13.44600		13.62990			0.0000	29,581,200.00	2,200	0
\$ / R On 18/01/2017 Foreign Exchange Future			13.44830		13.62990			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.44840		13.63200			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.45440		13.63840			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.45840		13.64270			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.46050		13.64480			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.46250		13.64750			0.0000	0.00	0	450
\$ / R On 30/01/2017 Foreign Exchange Future			13.47030		13.65550			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.47290		13.65820			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.51740		13.70360			0.0000	0.00	0	487
\$ / R On 23/02/2017 Foreign Exchange Future			13.53290		13.71940			0.0000	0.00	0	700
\$ / R On 24/02/2017 Foreign Exchange Future			13.53550		13.72200			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.54300		13.72970			0.0000	48,754,800.00	3,600	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.54560		13.73230			0.0000	0.00	0	712
\$ / R On 01/03/2017 Foreign Exchange Future			13.54810		13.73490			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.57840		13.76570			0.0000	851,786,610.40	62,731	441,997
\$ / R On 29/03/2017 Foreign Exchange Future			13.58350		13.77080			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.62380		13.81190			0.0000	231,604.60	17	4,019
\$ / R On 11/04/2017 Foreign Exchange Future			13.65140		13.84010			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.65390		13.84270			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.65640		13.84520			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			13.66900		13.85800			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			13.67660		13.86570			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.68660		13.87600			0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Future			13.69420		13.88370			0.0000	8,216,520.00	600	1,580
\$ / R	On	26/05/2017	Foreign Exchange Future			13.76460		13.95540			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.82490		14.01690			0.0000	60,774,260.40	4,396	200,965
\$ / R	On	28/06/2017	Foreign Exchange Future			13.84750		14.04000			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.88270		14.07580			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.90540		14.09890			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			13.92050		14.11420			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.00380		14.19850			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.05440		14.24950			0.0000	14,447,923.20	1,028	6,302
\$ / R	On	27/09/2017	Foreign Exchange Future			14.07710		14.27250			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.14270		14.39620			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.15270		14.45220			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.23290		14.90030			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.28300		15.18040			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.29300		15.23640			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.51120		15.59270			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.73950		15.55950			0.0000	0.00	0	70
Total \$ / R Future												1,013,792,918.60	74,572	688,431
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			1.21390	0.000	22.06	0.0000	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			601.31390	784.000	22.06	1.0000	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			3.09660	0.538	44.77	0.0054	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			653.19660	832.238	44.77	0.9946	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			83.15110	31.390	24.28	0.1937	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			161.15110	292.990	24.28	0.8063	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			26.26600	11.179	22.60	0.0662	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			447.86600	616.779	22.60	0.9338	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			34.73380	10.972	20.36	0.0630	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			492.03380	652.572	20.36	0.9370	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			0.27280	0.078	33.54	0.0005	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,247.57280	2,431.678	33.54	0.9995	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			52.35310	16.586	19.35	0.0888	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			437.55310	586.086	19.35	0.9112	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			18.00760	7.231	22.67	0.0364	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			780.50760	954.731	22.67	0.9636	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			3.45570	2.242	28.09	0.0107	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,355.95570	1,539.742	28.09	0.9893	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			259.33080	144.541	18.27	0.4694	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			111.83080	182.041	18.27	0.5306	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			117.50950	51.544	18.83	0.2180	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			270.00950	389.044	18.83	0.7820	0.00	0	1,000
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			49.67310	19.598	19.69	0.0864	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			574.17310	729.298	19.69	0.9136	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			5.35260	5.163	27.44	0.0198	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,417.15260	1,602.263	27.44	0.9802	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			93.40320	41.787	18.80	0.1622	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			415.20320	548.887	18.80	0.8378	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			60.12390	25.069	19.55	0.1036	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			551.92390	702.169	19.55	0.8964	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			112.34100	74.214	20.53	0.1751	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			728.74100	876.814	20.53	0.8249	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			33.03100	19.812	22.27	0.0546	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,359.43100	1,532.412	22.27	0.9454	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			0.00000	249.662	18.62	0.4607	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			0.00000	342.262	18.62	0.5393	26,696,404.80	78,000	39,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			337.52750	249.909	18.65	0.4346	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			308.12750	407.009	18.65	0.5654	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			445.51470	335.966	18.27	0.5295	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			223.51470	300.465	18.27	0.4705	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			36.19780	22.934	22.22	0.0569	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,514.19780	1,687.434	22.22	0.9431	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			334.30280	250.525	18.64	0.4208	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			344.60280	447.525	18.64	0.5792	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			176.25300	127.226	19.91	0.2431	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			673.95300	811.626	19.91	0.7569	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			215.98190	158.425	19.60	0.2878	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			581.08190	710.326	19.60	0.7122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,583.25580	1,397.970	17.16	0.9496	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			17.55580	19.570	17.16	0.0504	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,297.58630	1,124.229	17.29	0.8973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			31.88630	45.829	17.29	0.1027	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			870.17390	722.378	17.60	0.7490	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			104.47390	143.978	17.60	0.2510	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			722.21910	588.463	17.79	0.6714	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			156.51910	210.063	17.79	0.3286	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			530.74810	419.502	18.08	0.5468	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			265.04810	341.102	18.08	0.4532	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			846.82090	701.240	17.63	0.7378	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			111.12090	152.840	17.63	0.2622	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			794.07480	653.346	17.69	0.7111	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			128.37480	174.946	17.69	0.2889	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			399.82190	313.306	18.58	0.4451	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			384.12190	484.906	18.58	0.5549	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			687.75680	557.612	17.84	0.6511	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			172.05680	229.212	17.84	0.3489	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			680.98370	551.572	17.85	0.6470	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			175.28370	233.172	17.85	0.3530	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			211.52090	160.539	19.84	0.2631	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			745.82090	882.139	19.84	0.7369	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			449.06550	352.181	18.36	0.4848	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			333.36550	423.781	18.36	0.5152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			423.92740	332.253	18.47	0.4647	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			358.22740	453.853	18.47	0.5353	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			166.33770	125.138	20.29	0.2135	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			900.63770	1,046.738	20.29	0.7865	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			301.03930	232.198	19.15	0.3542	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			535.33930	653.798	19.15	0.6458	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			267.96600	205.506	19.38	0.3215	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			602.26600	727.106	19.38	0.6785	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			104.78830	77.856	21.16	0.1416	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,219.08830	1,379.455	21.16	0.8584	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			187.64970	141.764	20.07	0.2372	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			821.94970	963.364	20.07	0.7628	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			178.83430	134.870	20.16	0.2275	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			853.13430	996.470	20.16	0.7725	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			90.53540	66.335	21.37	0.1233	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,324.83540	1,487.935	21.37	0.8767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			143.81980	107.712	20.57	0.1879	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			998.11980	1,149.312	20.57	0.8121	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			138.66990	103.748	20.64	0.1819	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,022.96990	1,175.348	20.64	0.8181	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			58.42280	41.744	21.92	0.0821	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,632.72280	1,803.344	21.92	0.9179	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			101.02660	74.921	21.23	0.1369	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,245.32660	1,406.521	21.23	0.8631	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			95.05440	70.027	21.31	0.1292	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,289.35440	1,451.627	21.31	0.8708	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			48.31400	34.467	22.14	0.0692	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,762.61400	1,936.067	22.14	0.9308	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			80.16650	57.915	21.53	0.1095	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,414.46650	1,579.515	21.53	0.8905	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			67.76630	48.513	21.74	0.0937	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,532.06630	1,700.113	21.74	0.9063	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			33.86450	24.153	22.56	0.0502	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,008.16450	2,185.753	22.56	0.9498	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			57.63800	41.177	21.93	0.0811	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,641.93800	1,812.777	21.93	0.9189	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			56.86240	40.618	21.95	0.0801	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,651.16240	1,822.218	21.95	0.9199	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			17.51010	12.591	23.33	0.0276	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,471.81010	2,654.191	23.33	0.9724	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			47.01590	33.537	22.17	0.0675	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,781.31590	1,955.137	22.17	0.9325	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			35.77270	25.509	22.50	0.0527	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,970.07270	2,147.109	22.50	0.9473	0.00	0	6,370

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	17.00	Call			8.73220	6.669	25.86	0.0143	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,243.03220	3,428.269	25.86	0.9857	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			31.18800	22.253	22.66	0.0466	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,065.48800	2,243.853	22.66	0.9534	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			23.69340	16.950	22.98	0.0363	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,257.99340	2,438.550	22.98	0.9637	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			2.59580	1.171	27.85	0.0027	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,676.89580	4,862.771	27.85	0.9973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			11.92930	9.764	24.21	0.0213	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,746.22930	2,931.364	24.21	0.9787	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			10.12240	8.010	25.03	0.0174	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,994.42240	3,179.610	25.03	0.9826	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.02510	0.007	27.85	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,474.32510	7,661.607	27.85	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			7.42430	5.419	26.89	0.0115	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,551.72430	3,737.019	26.89	0.9885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			2.63530	1.191	27.85	0.0028	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,666.93530	4,852.791	27.85	0.9972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.01820	0.005	27.85	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,654.31820	7,841.605	27.85	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			1.09350	0.450	27.85	0.0011	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,235.39350	5,422.051	27.85	0.9989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.59630	0.231	27.85	0.0006	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,614.89630	5,801.831	27.85	0.9994	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			79.71430	59.932	21.88	0.1004	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,748.91430	1,916.432	21.88	0.8996	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			581.76100	471.581	17.99	0.5467	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			310.96100	388.081	17.99	0.4533	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			203.88310	159.370	20.26	0.2316	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,011.98310	1,155.570	20.26	0.7684	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			444.19630	361.079	18.64	0.4250	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			544.09630	649.679	18.64	0.5750	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			576.44250	471.779	18.07	0.5153	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			393.74250	477.879	18.07	0.4847	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			517.48240	422.827	18.31	0.4761	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			454.78240	548.927	18.31	0.5239	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			444.24770	361.275	18.65	0.4233	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			551.54770	657.375	18.65	0.5767	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			29.11520	18.070	23.73	0.0309	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,206.41520	3,384.170	23.73	0.9691	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			452.75210	368.726	18.63	0.4278	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			547.55210	652.326	18.63	0.5722	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			318.39910	256.473	19.42	0.3151	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			850.39910	977.473	19.42	0.6849	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			353.45720	286.567	19.28	0.3395	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			797.75720	919.966	19.28	0.6605	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			115.73810	91.293	21.82	0.1247	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,929.73810	2,094.693	21.82	0.8753	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			52.82350	40.200	23.43	0.0590	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,846.82350	3,023.600	23.43	0.9410	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			559.64390	463.111	18.23	0.4840	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			483.64390	576.511	18.23	0.5160	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			436.85290	358.327	18.81	0.3988	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			660.85290	771.727	18.81	0.6012	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			196.06900	157.671	20.74	0.2015	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,380.06900	1,531.071	20.74	0.7985	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			715.30100	598.870	17.80	0.5773	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			339.30100	412.270	17.80	0.4227	0.00	0	60
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			403.27650	330.773	19.06	0.3697	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			749.57650	866.573	19.06	0.6303	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			836.20650	717.711	17.82	0.5934	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			380.80650	453.111	17.82	0.4066	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			147.44630	120.040	21.80	0.1397	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,162.04630	2,325.440	21.80	0.8603	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			626.33590	537.332	18.59	0.4564	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			719.43590	822.431	18.59	0.5436	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			580.21070	496.462	18.78	0.4298	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			793.31070	901.562	18.78	0.5702	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			730.42880	628.828	18.22	0.5125	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			228.23080	271.352	17.19	0.2715	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,199.61780	4,376.561	25.25	0.9433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			46.51060	34.569	25.25	0.0401	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,679.61060	4,859.669	25.25	0.9599	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,463.45190	1,302.930	17.05	0.7930	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			156.55190	188.030	17.05	0.2070	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,245.13080	1,096.252	17.19	0.7285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,404.01700	2,568.094	21.88	0.8587	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			120.58900	101.435	22.66	0.1100	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,833.68900	3,006.535	22.66	0.8900	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			749.38470	645.414	18.15	0.5222	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			562.48470	650.514	18.15	0.4778	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			66.51780	51.461	25.25	0.0567	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,172.55180	2,332.176	21.52	0.8362	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			177.87330	147.290	21.66	0.1548	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,260.97330	2,422.390	21.66	0.8452	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			20.18900	14.360	25.25	0.0184	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,713.28900	5,899.460	25.25	0.9816	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			160.91700	132.994	21.88	0.1413	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,980.97630	2,136.284	21.22	0.8143	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			208.36750	173.105	21.32	0.1784	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,041.46750	2,198.205	21.32	0.8216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			68.92050	55.646	25.25	0.0607	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	18.05	Put			4,102.02050	4,280.746	25.25	0.9393	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			189.45180	157.076	21.52	0.1638	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,752.18950	1,901.430	20.85	0.7836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			257.42570	214.905	20.86	0.2152	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,760.52570	1,910.005	20.86	0.7848	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			167.05870	138.168	21.80	0.1462	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,350.15870	2,513.268	21.80	0.8538	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			217.87630	181.184	21.22	0.1857	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,253.98430	1,388.318	19.88	0.6957	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			278.15170	232.657	20.70	0.2302	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,661.25170	1,807.757	20.70	0.7698	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			207.04560	171.984	21.33	0.1774	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,050.14560	2,207.084	21.33	0.8226	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			259.08950	216.330	20.85	0.2164	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			812.28920	921.823	18.83	0.5766	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			544.24080	464.716	18.93	0.4085	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			857.34080	969.816	18.93	0.5915	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			255.77300	213.493	20.88	0.2140	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,768.87300	1,918.593	20.88	0.7860	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			380.88430	323.218	19.88	0.3043	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			731.51770	835.404	18.62	0.5481	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			599.02860	513.117	18.70	0.4408	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			762.12860	868.216	18.70	0.5592	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			260.76470	217.762	20.84	0.2176	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,743.86470	1,892.861	20.84	0.7824	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			569.18920	486.723	18.83	0.4234	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			583.52880	673.928	18.22	0.4875	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			671.58130	577.599	18.42	0.4817	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			654.68130	752.699	18.42	0.5183	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			487.95410	415.272	19.20	0.3740	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			971.05410	1,090.372	19.20	0.6260	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			618.41770	530.304	18.62	0.4519	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,379.78650	2,542.036	21.78	0.8475	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			954.60050	832.957	17.74	0.6080	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			414.60050	485.457	17.74	0.3920	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			179.78650	149.536	21.78	0.1525	0.00	0	60
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			772.81240	672.270	18.31	0.5102	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			647.01240	739.570	18.31	0.4898	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			94.23880	80.701	24.91	0.0794	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,998.43880	4,178.001	24.91	0.9206	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			567.68660	491.105	19.19	0.3942	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,028.78660	1,145.705	19.19	0.6058	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			200.44790	169.488	21.89	0.1573	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,616.24790	2,778.988	21.89	0.8427	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			1,053.21360	930.362	17.71	0.6192	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			439.01360	509.862	17.71	0.3808	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	13.50	Call		1,159.49780	1,035.265	17.63	0.6310	0.00	0	0
\$ / R	On	29/08/2017		Foreign Exchange Option	13.50	Put		460.99780	531.465	17.63	0.3690	0.00	0	60
\$ / R	On	29/08/2017		Foreign Exchange Option	16.84	Call		223.66260	193.634	22.06	0.1633	0.00	0	60
\$ / R	On	29/08/2017		Foreign Exchange Option	16.84	Put		2,865.16260	3,029.834	22.06	0.8367	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		868.74340	772.722	18.52	0.4993	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		839.24340	938.322	18.52	0.5007	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Call		693.52480	613.891	19.14	0.4190	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Put		1,134.02480	1,249.491	19.14	0.5810	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Call		1,087.07580	972.311	17.90	0.5881	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		299.22400	343.783	17.18	0.2658	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		3,348.50420	3,520.917	22.88	0.8520	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		170.94130	152.966	23.96	0.1220	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		3,921.44130	4,098.566	23.96	0.8780	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		1,725.95430	1,570.695	17.03	0.7791	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		226.45430	266.295	17.03	0.2209	0.00	0	2,000
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		1,548.72400	1,398.183	17.18	0.7342	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		3,017.69480	3,185.331	22.24	0.8328	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Call		209.42200	186.557	22.84	0.1490	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		3,329.92200	3,502.157	22.84	0.8510	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		1,284.63630	1,150.934	17.45	0.6575	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		435.13630	496.534	17.45	0.3425	0.00	0	500
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		208.00420	185.317	22.88	0.1480	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,464.51330	2,619.766	21.38	0.7869	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		262.39620	228.816	21.86	0.1816	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		2,812.89620	2,974.416	21.86	0.8184	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.41	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		985,750.50000	985,945.600	24.41	1.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		237.19480	209.731	22.24	0.1672	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Put		898.58230	1,001.368	18.65	0.5186	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Call		770.64940	683.630	18.85	0.4554	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Put		991.14940	1,099.230	18.85	0.5446	0.00	0	150
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Call		208.71130	185.935	22.86	0.1485	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		3,339.21130	3,511.535	22.86	0.8515	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		314.01330	274.166	21.38	0.2131	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Put		587.57580	667.911	17.90	0.4119	0.00	0	2,000
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Call		1,081.95700	967.594	17.92	0.5862	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Put		592.45700	673.194	17.92	0.4138	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		240.31530	211.982	22.18	0.1689	0.00	0	650
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		2,990.81530	3,157.582	22.18	0.8311	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Call		828.08230	735.768	18.65	0.4814	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Call		1,252.39580	1,125.341	17.57	0.6403	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Put		479.89580	548.241	17.57	0.3597	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Call		242.66160	216.712	22.37	0.1684	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Put		3,100.16160	3,269.612	22.37	0.8316	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Call		776.71750	670.336	19.19	0.4243	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Put		1,190.51750	1,337.636	19.19	0.5757	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	27/10/2017	Foreign Exchange Option	17.45	Call		279.11900	236.667	22.66	0.1711	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,276.91900	3,533.967	22.66	0.8289	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,419.99330	1,216.000	17.52	0.6492	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		467.79330	563.300	17.52	0.3508	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,783.02460	1,310.502	17.47	0.6579	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		382.72460	577.602	17.47	0.3421	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		374.51450	262.376	22.90	0.1765	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,214.21450	3,769.476	22.90	0.8235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		2,104.35550	1,438.757	17.38	0.6828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		303.95550	535.757	17.38	0.3172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		421.93740	269.453	23.29	0.1737	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,301.53740	4,046.453	23.29	0.8263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		547.81290	330.709	22.08	0.2126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,657.41290	3,337.709	22.08	0.7874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		2,126.02090	1,456.500	17.36	0.6877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		295.62090	523.500	17.36	0.3123	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		544.04740	328.843	22.11	0.2114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,673.64740	3,355.843	22.11	0.7886	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		571.01930	342.272	21.89	0.2198	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		2,560.61930	3,229.272	21.89	0.7802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,697.83770	1,122.303	18.05	0.5801	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		517.43770	839.303	18.05	0.4199	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		557.35190	335.452	22.00	0.2155	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		2,616.95190	3,292.452	22.00	0.7845	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		706.20680	424.854	21.17	0.2660	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,075.80680	2,691.854	21.17	0.7340	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		545.92400	329.774	22.09	0.2120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,665.52400	3,346.774	22.09	0.7880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		578.99210	346.622	21.84	0.2223	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		2,528.59210	3,193.622	21.84	0.7777	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		1,425.80130	921.236	18.68	0.5021	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		745.40130	1,138.236	18.68	0.4979	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		565.11310	339.321	21.94	0.2179	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		2,584.71310	3,256.321	21.94	0.7821	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		846.78860	519.777	20.54	0.3162	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,666.38860	2,236.776	20.54	0.6838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		1,645.59470	1,083.225	18.17	0.5656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		555.19470	890.225	18.17	0.4344	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		645.12440	385.975	21.48	0.2446	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,284.72440	2,922.975	21.48	0.7554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		1,611.58400	1,057.952	18.24	0.5560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		581.18400	924.952	18.24	0.4440	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		1,594.82760	1,045.546	18.28	0.5513	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		594.42760	942.546	18.28	0.4487	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		1,410.77800	910.343	18.72	0.4976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		760.37800	1,157.343	18.72	0.5024	0.00	0	22,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			2,068.42700	1,381.464	17.47	0.6640	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			332.02700	588.464	17.47	0.3360	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			447.13790	278.605	23.23	0.1779	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,230.73790	4,005.605	23.23	0.8221	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			783.01160	469.909	22.14	0.2535	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,690.31160	3,458.709	22.14	0.7465	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			780.79720	468.820	22.15	0.2529	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,698.09720	3,467.620	22.15	0.7471	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			785.23940	470.997	22.12	0.2541	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,682.53940	3,449.797	22.12	0.7459	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			859.71130	612.675	22.14	0.2875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,990.21130	3,563.175	22.14	0.7125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			857.63020	611.220	22.15	0.2869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,998.13020	3,571.720	22.15	0.7131	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			855.55530	610.009	22.16	0.2863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,006.05530	3,580.509	22.16	0.7137	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,446.57950	1,848.472	18.16	0.6796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			527.07950	748.972	18.16	0.3204	0.00	0	70,530
Total \$ / R Option												26,696,404.80	78,000	1,311,844
Total \$ / R												1,040,489,323.40	152,572	2,000,275
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.57840		13.76570			0.0000	353,038.40	26	493
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.82490		14.01690			0.0000	152,073.90	11	44
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.05440		14.24950			0.0000	0.00	0	0
Total \$ / R MAXI Future												505,112.30	37	537
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			878.12770	671.610	25.83	0.0144	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			323,308.12770	341,831.610	25.83	0.9856	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			873.21780	666.887	25.86	0.0143	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			324,303.21780	342,826.887	25.86	0.9857	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			868.33240	662.232	25.90	0.0142	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			325,298.33240	343,822.232	25.90	0.9858	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			15,028.82000	12,405.533	22.03	0.1328	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			250,338.82000	266,915.533	22.03	0.8672	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			14,936.11370	12,327.743	22.05	0.1321	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			251,246.11370	267,837.743	22.05	0.8679	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			14,844.03800	12,250.305	22.06	0.1313	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			252,154.03800	268,760.305	22.06	0.8687	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			56,065.85630	49,566.543	19.78	0.3523	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			145,115.85630	158,126.543	19.78	0.6477	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			55,806.75150	49,335.148	19.80	0.3509	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			145,856.75150	158,895.148	19.80	0.6491	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			55,549.41380	49,104.546	19.81	0.3496	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			146,599.41380	159,664.546	19.81	0.6504	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 Option												0.00	0	0
Total \$ / R MAXI												505,112.30	37	537
£ / R	On	31/01/2017	Foreign Exchange Future			16.69120		16.49500			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.79100		16.59420			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.83590		16.63870			0.0000	41,601,508.90	2,471	51,196
£ / R	On	31/03/2017	Foreign Exchange Future			16.90100		16.70360			0.0000	0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			16.94920		16.75200			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.99260		16.79510			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			17.00310		16.80560			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.18520		16.98670			0.0000	120,296.40	7	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			17.51590		17.31490			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.85090		18.49780			0.0000	0.00	0	5,755
Total £ / R Future												41,721,805.30	2,478	89,868
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			527.78590	388.479	22.62	0.5812	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			162.78590	219.680	22.62	0.4188	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			122.97700	151.937	22.58	0.2150	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,418.77700	1,250.937	22.58	0.7850	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			384.49580	456.802	20.42	0.4670	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			745.79580	620.902	20.42	0.5330	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			97.00330	119.751	23.12	0.1574	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,958.30330	1,783.851	23.12	0.8426	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			56.94220	71.290	23.59	0.1012	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,418.24220	2,235.390	23.59	0.8988	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2.45650	3.172	33.38	0.0048	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			7,113.75650	6,917.272	33.38	0.9952	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			2.43090	3.139	33.38	0.0047	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			7,123.73090	6,927.239	33.38	0.9953	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			18.91540	18.698	28.74	0.0271	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,380.21540	4,182.798	28.74	0.9729	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2.48230	3.205	33.38	0.0048	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			7,103.78230	6,907.305	33.38	0.9952	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			202.49290	238.030	22.36	0.2484	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,678.89290	1,517.030	22.36	0.7516	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			547.75140	631.464	20.41	0.5006	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			825.75140	712.264	20.41	0.4994	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,189.76570	6,993.633	26.94	0.9917	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			4.86570	6.233	26.94	0.0083	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			627.39620	717.245	20.07	0.5217	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			821.79620	714.145	20.07	0.4783	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			20.41830	24.594	25.29	0.0245	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			7,073.71830	6,879.394	25.29	0.9755	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			20.69900	24.926	25.29	0.0248	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			7,053.99900	6,859.726	25.29	0.9752	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			20.55820	24.760	25.29	0.0246	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			7,063.85820	6,869.560	25.29	0.9754	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			820.30730	898.844	19.50	0.4623	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,515.40730	1,392.945	19.50	0.5377	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			826.71870	905.789	19.48	0.4649	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,501.81870	1,379.889	19.48	0.5351	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			823.50400	902.313	19.49	0.4636	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,508.60400	1,386.413	19.49	0.5364	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			219.88160	140.590	23.85	0.0826	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,882.08160	7,449.691	23.85	0.9174	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			221.40160	141.655	23.85	0.0831	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,863.60160	7,430.755	23.85	0.9169	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			220.64040	141.122	23.85	0.0829	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,872.84040	7,440.222	23.85	0.9171	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												41,721,805.30	2,478	93,368
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12036		0.12097			0.0000	0.00	0	341
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12317		0.12381			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12585		0.12650			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			13.93870	12.995	20.96	0.0346	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,917.33870	1,977.195	20.96	0.9654	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1.19070	1.134	20.96	0.0038	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,904.59070	2,965.334	20.96	0.9962	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.06670	0.066	20.96	0.0003	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,903.46670	3,964.266	20.96	0.9997	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			11.62090	13.905	23.59	0.0210	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,630.62090	4,696.605	23.59	0.9790	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			89.47080	96.389	23.59	0.1125	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,708.47080	2,779.089	23.59	0.8875	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			33.58090	37.967	23.59	0.0509	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,652.58090	3,720.667	23.59	0.9491	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			241.10650	259.391	23.56	0.2074	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,591.00650	2,674.691	23.56	0.7926	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			124.19270	138.752	23.56	0.1250	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,474.09270	3,554.052	23.56	0.8750	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			61.19790	71.406	23.56	0.0714	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,411.09790	4,486.705	23.56	0.9286	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,102
€ / R	On	17/01/2017	Foreign Exchange Future			14.40070		14.74500			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	23/01/2017	Foreign Exchange Future			14.41150		14.46720			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.41670		14.47260			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.43580		14.49280			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.51760		14.57530			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.53090		14.58880			0.0000	174,370.80	12	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.57410		14.63240			0.0000	174,889.20	12	85,938
€ / R	On	15/03/2017	Foreign Exchange Future			14.58080		14.63910			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.63770		14.69670			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.68520		14.74490			0.0000	29,370.40	2	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.91410		14.97610			0.0000	0.00	0	80,086
€ / R	On	18/09/2017	Foreign Exchange Future			15.23800		15.30280			0.0000	76,190.00	5	1,396
€ / R	On	18/12/2017	Foreign Exchange Future			15.57060		16.39120			0.0000	0.00	0	154
Total € / R Future												454,820.40	31	170,090
€ / R	On	17/01/2017	Foreign Exchange Option	14.74	Call			0.00000	0.000	23.03	0.0000	0.00	0	0
€ / R	On	17/01/2017	Foreign Exchange Option	14.74	Put			0.00000	339.300	23.03	1.0000	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			30.58240	21.266	21.53	0.1116	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			473.38240	519.766	21.53	0.8884	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			59.09370	40.485	19.60	0.1806	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			396.49370	433.785	19.60	0.8194	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			26.73160	18.780	20.28	0.0744	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			833.93160	882.981	20.28	0.9256	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			53.83020	46.033	19.88	0.1060	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,238.53020	1,288.433	19.88	0.8940	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			153.89110	136.119	18.49	0.2563	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			735.09110	775.219	18.49	0.7437	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			491.88940	521.450	17.52	0.5762	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			14.97390	13.173	21.73	0.0287	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,552.57390	2,609.073	21.73	0.9713	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			6.23040	6.373	27.77	0.0121	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,063.83040	4,122.273	27.77	0.9879	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			6.21950	6.363	27.82	0.0121	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			324.28940	295.550	17.52	0.4238	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,073.81950	4,132.263	27.82	0.9879	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			6.20850	6.352	27.86	0.0121	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,083.80850	4,142.252	27.86	0.9879	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			72.24440	64.450	19.85	0.1204	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,439.84440	1,490.350	19.85	0.8796	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			1,019.52200	962.201	16.46	0.8441	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			77.12200	78.101	16.46	0.1559	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			574.38870	529.649	16.86	0.6266	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			241.98870	255.549	16.86	0.3734	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			247.58080	224.585	18.05	0.3381	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			668.48080	703.785	18.05	0.6619	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			267.41070	245.780	18.10	0.3295	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			790.71070	828.080	18.10	0.6705	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	13/04/2017	Foreign Exchange Option	14.80	Call			467.61500	435.162	17.18	0.4794	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			522.71500	549.962	17.18	0.5206	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			50.30090	42.493	22.61	0.0492	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,274.20090	4,328.393	22.61	0.9508	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			288.24700	271.124	18.96	0.2603	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			291.47650	297.905	16.52	0.2837	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,572.14700	1,617.024	18.96	0.7397	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			50.75390	42.960	22.59	0.0498	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,254.65390	4,308.860	22.59	0.9502	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			50.52720	42.727	22.60	0.0495	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,264.42720	4,318.627	22.60	0.9505	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,157.57650	1,102.005	16.52	0.7163	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,309.57600	4,373.835	23.21	0.8838	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			152.02150	151.506	23.23	0.1159	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,319.22150	4,383.506	23.23	0.8841	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			151.66880	151.178	23.25	0.1157	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,328.86880	4,393.178	23.25	0.8843	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			152.37600	151.835	23.21	0.1162	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,310.24140	6,001.911	24.16	0.8962	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			643.71080	411.314	20.13	0.2515	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,302.51080	2,890.714	20.13	0.7485	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			641.55000	409.898	20.14	0.2508	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,310.35000	2,899.298	20.14	0.7492	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			639.40330	408.493	20.15	0.2500	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,318.20330	2,907.893	20.15	0.7500	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			291.44140	162.511	24.16	0.1038	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												454,820.40	31	171,770
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.24370		10.27480			0.0000	0.00	0	22,282
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.40690		10.43920			0.0000	0.00	0	124
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.56100		10.59390			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.71510		11.26820			0.0000	0.00	0	33
Total AU\$ / R Future												0.00	0	22,664
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,691.64550	1,721.685	19.06	0.9801	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			6.68770	5.588	18.99	0.0206	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,671.88770	1,701.888	18.99	0.9794	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			6.56550	5.485	19.02	0.0202	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,681.76550	1,711.785	19.02	0.9798	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			6.44550	5.385	19.06	0.0199	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,667.45980	1,696.238	17.07	0.8982	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			55.95300	52.494	17.08	0.1007	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,676.75300	1,705.594	17.08	0.8993	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			55.25510	51.857	17.10	0.0996	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	12.07	Put			1,686.05510	1,714.957	17.10	0.9004	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			56.65980	53.138	17.07	0.1018	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			120.37320	114.024	16.44	0.1616	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,696.47320	1,723.024	16.44	0.8384	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			119.33020	113.023	16.45	0.1604	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,705.43020	1,732.023	16.45	0.8396	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			118.29700	112.031	16.47	0.1591	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,714.39700	1,741.031	16.47	0.8409	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,024.02130	1,395.789	15.43	0.7319	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			419.44040	239.122	15.44	0.2665	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,031.24040	1,404.021	15.44	0.7335	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			425.02130	242.670	15.42	0.2698	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,016.82130	1,387.570	15.42	0.7302	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			422.22130	240.889	15.43	0.2681	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	22,664
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.41820		10.47670			0.0000	1,750,257.60	168	69
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.62000		10.68060			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.80930		10.87120			0.0000	0.00	0	0
Total CAD/ R Future												1,750,257.60	168	69
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			4.85400	4.327	22.94	0.0137	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,258.15400	2,316.127	22.94	0.9863	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			4.83170	4.309	23.00	0.0136	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,268.13170	2,326.109	23.00	0.9864	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			4.80980	4.291	23.06	0.0135	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,278.10980	2,336.091	23.06	0.9865	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			150.91540	136.222	17.70	0.2090	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,200.31540	1,246.222	17.70	0.7910	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			149.37670	134.746	17.72	0.2071	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,208.77670	1,254.746	17.72	0.7929	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			147.85410	133.289	17.73	0.2052	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,217.25410	1,263.289	17.73	0.7948	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			400.88420	375.615	16.14	0.3986	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			809.68420	846.315	16.14	0.6014	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			397.67570	372.578	16.15	0.3961	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			816.47570	853.278	16.15	0.6039	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			394.49450	369.563	16.16	0.3936	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			823.29450	860.263	16.16	0.6064	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												1,750,257.60	168	69
CHF / R	On	13/03/2017	Foreign Exchange Future			13.61380		13.66000			0.0000	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	19/06/2017	Foreign Exchange Future			13.94900		13.99780			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.27070		14.32020			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			12.60440	11.928	28.12	0.0224	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,402.60440	3,448.128	28.12	0.9776	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			12.57040	11.898	28.17	0.0223	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,412.57040	3,458.098	28.17	0.9777	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			12.53660	11.869	28.22	0.0222	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,422.53660	3,468.069	28.22	0.9778	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			182.91630	172.968	20.49	0.1824	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,055.11630	2,093.968	20.49	0.8176	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			181.66430	171.779	20.50	0.1813	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,063.86430	2,102.779	20.50	0.8187	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			180.42360	170.599	20.51	0.1802	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,072.62360	2,111.599	20.51	0.8198	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			496.51120	478.908	19.27	0.3459	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,556.31120	1,588.208	19.27	0.6541	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			494.15440	476.627	19.28	0.3445	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,563.95440	1,595.927	19.28	0.6555	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			491.80570	474.358	19.29	0.3431	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,571.60570	1,603.658	19.29	0.6569	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			1.98340		1.98750			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99850		2.00050			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01590		2.01640			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			11.94660	10.737	26.08	0.0155	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,936.94660	4,976.737	26.08	0.9845	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			11.76400	10.570	26.42	0.0151	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,036.76400	5,076.570	26.42	0.9849	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			11.59480	10.415	26.76	0.0148	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,136.59480	5,176.415	26.76	0.9852	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			245.36240	234.063	19.49	0.1810	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,840.36240	2,849.063	19.49	0.8190	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			270.60800	258.724	19.29	0.1974	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,665.60800	2,673.724	19.29	0.8026	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			257.65550	246.064	19.39	0.1890	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,752.65550	2,761.064	19.39	0.8110	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,069.93240	2,065.758	17.81	0.6559	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			686.33880	676.749	17.67	0.3664	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	Put			1,922.33880	1,917.749	17.67	0.6336	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			659.62930	650.243	17.74	0.3551	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,995.62930	1,991.243	17.74	0.6449	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			633.93240	624.758	17.81	0.3441	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	13/03/2017	Foreign Exchange Future			1.96050		1.96790			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00720		2.01470			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			37.88960	31.780	22.54	0.0463	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,158.88960	3,226.780	22.54	0.9537	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			42.82590	36.000	22.03	0.0526	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,963.82590	3,031.000	22.03	0.9474	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			40.25550	33.800	22.28	0.0493	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,061.25550	3,128.800	22.28	0.9507	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			394.42480	363.843	18.50	0.2644	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,047.42480	2,091.843	18.50	0.7356	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			437.16870	404.271	18.33	0.2881	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,890.16870	1,932.271	18.33	0.7119	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			415.26640	383.538	18.41	0.2761	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,968.26640	2,011.538	18.41	0.7239	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			1.75180		1.77600			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.78440		1.80900			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.81410		1.83880			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			18.41360	11.872	24.54	0.0200	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,658.41360	3,893.872	24.54	0.9800	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			17.65600	11.647	24.95	0.0194	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,757.65600	3,993.647	24.95	0.9806	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			16.95580	11.441	25.35	0.0188	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,856.95580	4,093.441	25.35	0.9812	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			357.04700	300.373	20.28	0.2337	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,067.04700	2,256.373	20.28	0.7663	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			393.54920	331.893	20.02	0.2548	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,903.54920	2,087.893	20.02	0.7452	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			374.81080	315.700	20.15	0.2441	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,984.81080	2,171.700	20.15	0.7559	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	1.96	Call			679.67920	601.848	19.40	0.3415	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,891.67920	2,060.848	19.40	0.6585	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			732.42310	648.451	19.17	0.3633	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,744.42310	1,907.451	19.17	0.6367	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			705.09550	624.661	19.28	0.3522	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,817.09550	1,983.661	19.28	0.6478	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			0.12940		0.13120			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13000		0.12950			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12980		0.12970			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			9.76680		9.76380			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.91540		9.91370			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.05480		10.05360			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	58
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			12.52130	11.489	18.70	0.0410	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,358.72130	1,354.689	18.70	0.9590	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			13.02090	11.977	18.63	0.0427	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,339.22090	1,335.177	18.63	0.9573	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			12.76850	11.730	18.67	0.0419	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,348.96850	1,344.930	18.67	0.9581	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			117.22330	114.748	16.91	0.1994	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,143.52330	1,139.348	16.91	0.8006	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			115.81930	113.337	16.92	0.1974	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,152.11930	1,147.937	16.92	0.8026	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			114.43220	111.944	16.94	0.1953	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,160.73220	1,156.544	16.94	0.8047	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			308.47560	306.500	15.71	0.3698	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			834.87560	831.700	15.71	0.6302	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			305.79810	303.821	15.72	0.3673	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			842.19810	839.021	15.72	0.6327	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			311.17690	309.200	15.69	0.3724	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			827.57690	824.400	15.69	0.6276	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	58
PULA / R	On	13/03/2017	Foreign Exchange Future			1.28440		1.29250			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30390		1.31230			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
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32030		1.32870			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			1,275.00000	1,356.000		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			1,375.00000	1,456.000		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			1,475.00000	1,556.000		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			677.00000	761.000		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			777.00000	861.000		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			877.00000	961.000		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			313.00000	397.000		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			413.00000	497.000		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			513.00000	597.000		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			1.23990		1.20870			0.0000	12,399.00	10	10
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24310		1.21190			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24630		1.21510			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												12,399.00	10	8,105
Total QUANTO £ / \$												12,399.00	10	8,105
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.07330		1.06300			0.0000	10,733.00	10	733
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07880		1.06840			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.08420		1.07390			0.0000	0.00	0	0
Total QUANTO € / \$ Future												10,733.00	10	26,085
Total QUANTO € / \$												10,733.00	10	26,085
RAIN	On	13/03/2017	Foreign Exchange Future			22,858.63000		22,954.94000			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			9.58600		9.63300			0.0000	0.00	0	35

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/06/2017	Foreign Exchange Future			9.76250		9.81090			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			11.79580	9.610	19.06	0.0351	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,368.79580	1,413.610	19.06	0.9649	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			11.57920	9.426	19.10	0.0345	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,378.57920	1,423.426	19.10	0.9655	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			11.36680	9.247	19.14	0.0338	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,388.36680	1,433.247	19.14	0.9662	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			166.77020	151.930	16.26	0.2584	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			865.87020	899.430	16.26	0.7416	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			164.79150	150.090	16.28	0.2557	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			873.89150	907.590	16.28	0.7443	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			162.83630	148.273	16.29	0.2532	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			881.93630	915.773	16.29	0.7468	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			3.55420		3.59110			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.52630		3.56070			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			1.53050	0.824	31.41	0.0061	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,270.43050	1,306.624	31.41	0.9939	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			1.45940	0.782	31.41	0.0058	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,280.35940	1,316.582	31.41	0.9942	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			1.39150	0.742	31.41	0.0056	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,290.29150	1,326.542	31.41	0.9944	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			20.89820	16.503	20.12	0.0829	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			720.19820	750.203	20.12	0.9171	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			20.08720	15.999	20.16	0.0806	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			729.38720	759.699	20.16	0.9194	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			19.30380	15.511	20.20	0.0784	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			738.60380	769.211	20.20	0.9216	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			1.33160		1.35040			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.27630		1.30960			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.23000		1.27630			0.0000	0.00	0	0
Total ZMW / 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
Total ZMW / R									0.00	0	0
Total Futures									1 058 248 046.20	77,306	1,028,805
Total Options									26 696 404.80	78,000	1,317,024
Grand Total:									1,084,944,451.00	155,306	2,345,829