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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/02/2017	Foreign Exchange Future	13.29960	13.33510			0.0000	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Future	13.31580	13.35150			0.0000	0.00	0	788
\$ / R	On	22/02/2017	Foreign Exchange Future	13.32780	13.36350			0.0000	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Future	13.33020	13.36590			0.0000	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Future	13.33260	13.36830			0.0000	0.00	0	3,920
\$ / R	On	27/02/2017	Foreign Exchange Future	13.33970	13.37550			0.0000	0.00	0	2,815
\$ / R	On	28/02/2017	Foreign Exchange Future	13.34210	13.37790			0.0000	3,895,893.20	292	1,153
\$ / R	On	01/03/2017	Foreign Exchange Future	13.34450	13.38030			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future	13.37360	13.40970			0.0000	684,955,671.20	51,217	372,217
\$ / R	On	29/03/2017	Foreign Exchange Future	13.41290	13.44940			0.0000	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Future	13.41780	13.45440			0.0000	1,543,047.00	115	4,159
\$ / R	On	11/04/2017	Foreign Exchange Future	13.44510	13.48170			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future	13.44760	13.48420			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future	13.45010	13.48670			0.0000	0.00	0	408
\$ / R	On	18/04/2017	Foreign Exchange Future	13.46270	13.49920			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future	13.47030	13.50670			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future	13.48030	13.51670			0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Future	13.48790	13.52420			0.0000	0.00	0	2,200
\$ / R	On	04/05/2017	Foreign Exchange Future	13.50290	13.55990			0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Future	13.55780	13.59410			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future	13.61750	13.65390			0.0000	9,477,780.00	696	200,597

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Future			13.63990		13.67630			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.64490		13.68130			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.67470		13.71120			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.69710		13.73360			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.70710		13.74360			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.71200		13.74860			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.72200		13.75850			0.0000	0.00	0	500
\$ / R	On	29/08/2017	Foreign Exchange Future			13.79430		13.83080			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.84410		13.88060			0.0000	1,744,356.60	126	12,600
\$ / R	On	27/09/2017	Foreign Exchange Future			13.86660		13.90310			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.93140		13.96790			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.94140		13.97790			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.02060		14.05800			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.06990		14.10820			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.07980		14.11820			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.30310		14.34320			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.54730		14.58620			0.0000	0.00	0	70
Total \$ / R Future												701,616,748.00	52,446	618,953
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			19.39620	16.623	20.23	0.0961	0.00	0	20,000
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			484.29620	517.023	20.23	0.9039	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			2.22560	3.746	28.05	0.0147	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,680.72560	1,717.946	28.05	0.9853	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			87.30900	75.212	17.74	0.2704	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			345.80900	369.412	17.74	0.7296	0.00	0	50,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			11.34990	12.413	22.45	0.0514	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			979.84990	1,016.613	22.45	0.9486	0.00	0	1,500
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			63.79340	50.300	17.73	0.1762	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			550.29340	572.500	17.73	0.8238	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			123.99080	107.905	17.23	0.3168	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			358.09080	377.705	17.23	0.6832	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			100.60110	85.954	17.50	0.2645	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			424.70110	445.754	17.50	0.7355	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			60.95130	49.465	18.14	0.1674	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			595.05130	619.265	18.14	0.8326	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			240.45360	218.217	16.31	0.5313	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			174.55360	188.017	16.31	0.4687	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			170.00420	151.602	16.80	0.4103	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			264.10420	281.402	16.80	0.5897	0.00	0	36,000
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			162.39720	144.799	17.01	0.3877	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			294.09720	312.199	17.01	0.6123	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			2.84800	4.411	25.06	0.0157	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,834.54800	1,871.811	25.06	0.9843	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			107.51550	94.661	17.65	0.2641	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			472.01550	494.961	17.65	0.7359	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			39.31340	33.550	19.33	0.1060	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		891.41340	921.450	19.33	0.8940	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		56.73560	48.183	18.89	0.1430	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		776.43560	803.683	18.89	0.8570	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,220.82590	1,184.216	16.20	0.9627	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		11.12590	10.616	16.20	0.0373	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		937.69600	901.590	15.74	0.9124	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		27.99600	27.990	15.74	0.0876	20,992.28	750	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		715.80420	682.873	15.50	0.8364	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		56.10420	59.273	15.50	0.1636	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		505.25560	476.641	15.94	0.7025	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		125.55560	133.041	15.94	0.2975	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		498.48530	470.059	15.96	0.6972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		128.78530	136.459	15.96	0.3028	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		427.69920	401.462	16.13	0.6368	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		167.99920	177.862	16.13	0.3632	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		397.78630	372.609	16.21	0.6087	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		188.08630	199.009	16.21	0.3913	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		525.89110	496.725	15.90	0.7184	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		116.19110	123.125	15.90	0.2816	12,312.48	100	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		363.78280	339.913	16.30	0.5747	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		214.08280	226.313	16.30	0.4253	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		251.22890	233.776	16.92	0.4424	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		341.52890	360.176	16.92	0.5576	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		459.03260	431.774	16.05	0.6646	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		149.33260	158.174	16.05	0.3354	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		183.94940	169.976	17.56	0.3456	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		474.24940	496.376	17.56	0.6544	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		169.94210	156.761	17.72	0.3238	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		510.24210	533.161	17.72	0.6762	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		369.30620	345.216	16.29	0.5804	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		209.60620	221.615	16.29	0.4196	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call		0.00000	105.870	18.48	0.2339	398,073.08	3,760	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put		0.00000	722.271	18.48	0.7661	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call		113.85110	104.143	18.51	0.2307	10,414.33	100	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put		704.15110	730.543	18.51	0.7693	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		199.02260	184.222	17.40	0.3683	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put		439.32260	460.622	17.40	0.6317	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call		80.52970	72.712	19.08	0.1699	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put		880.82970	909.112	19.08	0.8301	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		69.32180	62.281	19.33	0.1485	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		959.62180	988.681	19.33	0.8515	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call		133.72520	122.730	18.19	0.2649	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put		624.02520	649.130	18.19	0.7351	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call		54.91150	48.938	19.71	0.1201	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put		1,085.21150	1,115.338	19.71	0.8799	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call		49.70310	44.138	19.88	0.1096	0.00	0	23,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,140.00310	1,170.538	19.88	0.8904	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			96.68230	87.811	18.78	0.1998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			786.98230	814.211	18.78	0.8002	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			40.75030	35.923	20.20	0.0911	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,251.05030	1,282.324	20.20	0.9089	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			38.78340	34.126	20.29	0.0869	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,279.08340	1,310.526	20.29	0.9131	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			58.68920	52.427	19.60	0.1277	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,048.98920	1,078.827	19.60	0.8723	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			24.23990	21.007	20.81	0.0563	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,524.53990	1,557.407	20.81	0.9437	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			22.01420	19.090	20.90	0.0517	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,572.31420	1,605.490	20.90	0.9483	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			0.00000	43.386	19.90	0.1079	326,260.46	7,520	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			0.00000	1,179.786	19.90	0.8921	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			16.78190	14.590	21.15	0.0405	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,707.08190	1,740.990	21.15	0.9595	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			13.01960	11.361	21.39	0.0322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,833.31960	1,867.761	21.39	0.9678	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			25.67760	22.248	20.75	0.0593	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,495.97760	1,528.648	20.75	0.9407	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			10.28740	9.017	21.61	0.0261	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,950.58740	1,985.417	21.61	0.9739	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			10.08720	8.845	21.63	0.0256	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,960.38720	1,995.245	21.63	0.9744	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			20.37640	17.680	20.97	0.0482	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,610.67640	1,644.080	20.97	0.9518	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			7.65530	6.758	21.88	0.0200	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,097.95530	2,133.158	21.88	0.9800	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			5.15690	4.607	22.25	0.0140	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,295.45690	2,331.007	22.25	0.9860	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			10.49180	9.193	21.59	0.0265	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,940.79180	1,975.593	21.59	0.9735	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			4.23230	3.808	22.43	0.0117	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,394.53230	2,430.208	22.43	0.9883	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			2.85240	2.608	22.79	0.0082	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,593.15240	2,629.008	22.79	0.9918	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			7.96340	7.023	21.85	0.0207	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,078.26340	2,113.423	21.85	0.9793	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			2.13040	2.361	25.87	0.0067	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,092.43040	3,128.761	25.87	0.9933	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			2.05510	2.304	27.41	0.0062	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,342.35510	3,378.704	27.41	0.9938	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			4.76510	4.269	22.32	0.0130	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,335.06510	2,370.669	22.32	0.9870	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			1.99130	2.281	30.86	0.0055	0.00	0	46,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,902.29130	3,938.681	30.86	0.9945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.27320	0.297	31.11	0.0008	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,020.57320	5,056.697	31.11	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			2.26430	2.472	24.15	0.0074	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,812.56430	2,848.872	24.15	0.9926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.08450	0.094	31.11	0.0003	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,590.38450	5,626.494	31.11	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.03760	0.043	31.11	0.0001	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,970.33760	6,006.443	31.11	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			2.01140	2.278	28.95	0.0058	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,592.31140	3,628.678	28.95	0.9942	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00060	0.001	31.11	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,830.30060	7,866.401	31.11	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00040	0.000	31.11	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,010.30040	8,046.400	31.11	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.26780	0.291	31.11	0.0008	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,030.56780	5,066.691	31.11	0.9992	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			326.09800	309.180	17.00	0.4736	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			376.69800	396.280	17.00	0.5264	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			23.41190	19.183	21.01	0.0444	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,014.01190	2,046.283	21.01	0.9556	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			81.54490	75.934	20.00	0.1454	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,247.14490	1,278.134	20.00	0.8546	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			233.53990	222.724	18.17	0.3353	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			691.83990	717.624	18.17	0.6647	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			323.69490	309.159	17.42	0.4322	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			499.49490	521.559	17.42	0.5678	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			283.39660	270.520	17.74	0.3895	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			579.19660	602.920	17.74	0.6105	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			234.42030	223.668	18.19	0.3343	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			700.22030	726.068	18.19	0.6657	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			6.50800	6.547	24.18	0.0137	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,542.30800	3,578.947	24.18	0.9863	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			241.13800	230.210	18.18	0.3398	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			694.43800	720.110	18.18	0.6602	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			159.18490	151.888	19.18	0.2333	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,049.98490	1,079.188	19.18	0.7667	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			183.23790	175.416	19.02	0.2583	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			986.53790	1,015.116	19.02	0.7417	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			91.68310	87.143	20.60	0.1371	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,634.98310	1,666.843	20.60	0.8629	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			48.74390	45.851	21.79	0.0767	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,222.04390	2,255.551	21.79	0.9233	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			16.17280	15.309	23.00	0.0283	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,169.47280	3,205.009	23.00	0.9717	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			437.27290	420.315	16.97	0.5087	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		420.57290	440.015	16.97	0.4913	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		324.60100	311.841	17.71	0.4055	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		607.90100	631.541	17.71	0.5945	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		240.03680	230.752	18.46	0.3179	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		823.33680	850.452	18.46	0.6821	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		220.18470	212.337	18.78	0.2914	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		925.98470	954.437	18.78	0.7086	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		0.00000	395.642	17.31	0.4669	593,462.40	1,500	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		0.00000	542.742	17.31	0.5331	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		75.92560	73.231	21.92	0.0989	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,451.82560	2,485.431	21.92	0.9011	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		558.38190	540.441	17.10	0.5368	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		464.28190	482.641	17.10	0.4632	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		446.01740	434.225	18.04	0.4221	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		792.11740	816.725	18.04	0.5779	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		411.65610	400.901	18.26	0.3963	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		867.75610	893.401	18.26	0.6037	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		391.19360	381.068	18.40	0.3805	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		172.69020	180.710	15.97	0.2247	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		262.85090	274.897	16.27	0.3026	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		504.80460	491.285	17.71	0.4645	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		680.90460	703.785	17.71	0.5355	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		29.77530	27.464	24.97	0.0352	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,525.87530	4,559.964	24.97	0.9648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,116.59020	1,088.210	15.97	0.7753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,015.01950	5,049.829	24.97	0.9766	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		6.94120	6.260	24.97	0.0094	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,063.04120	6,098.760	24.97	0.9906	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		89.75960	87.095	22.01	0.1051	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,695.85960	2,729.595	22.01	0.8949	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		916.75090	892.397	16.27	0.6974	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,144.49810	3,178.977	22.96	0.9190	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		32.54900	30.064	24.97	0.0381	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,428.64900	4,462.564	24.97	0.9619	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		107.14270	103.973	21.60	0.1236	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,453.24270	2,486.473	21.60	0.8764	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		18.91950	17.329	24.97	0.0234	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,546.13890	2,579.578	21.76	0.8839	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		93.46610	90.695	21.92	0.1091	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,639.56610	2,673.195	21.92	0.8909	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		124.85500	121.175	21.25	0.1420	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,250.95500	2,283.675	21.25	0.8580	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		68.39810	66.476	22.96	0.0810	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,314.98700	2,347.879	21.36	0.8642	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		118.06020	114.576	21.37	0.1350	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,324.16020	2,357.076	21.37	0.8650	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		151.18820	146.754	20.82	0.1684	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,007.28820	2,039.254	20.82	0.8316	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		100.03890	97.078	21.76	0.1161	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,016.21000	2,048.207	20.83	0.8327	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		149.04030	144.670	20.85	0.1663	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,025.14030	2,057.170	20.85	0.8337	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		236.16220	229.937	19.81	0.2487	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,472.26220	1,502.437	19.81	0.7513	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		118.88700	115.379	21.36	0.1358	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,909.71360	1,941.328	20.64	0.8194	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		152.27470	147.810	20.80	0.1695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,998.37470	2,030.310	20.80	0.8305	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		369.07800	359.638	18.56	0.3630	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		975.17800	1,002.138	18.56	0.6370	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		150.11000	145.707	20.83	0.1673	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,026.88850	1,054.433	18.69	0.6517	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		310.59570	302.695	19.03	0.3148	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,156.69570	1,185.195	19.03	0.6852	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		405.70060	395.129	18.30	0.3917	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		881.80060	907.629	18.30	0.6083	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		163.61360	158.828	20.64	0.1806	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		917.29360	943.568	18.40	0.6195	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		377.21950	367.524	18.50	0.3695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		953.31950	980.024	18.50	0.6305	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		490.32130	477.221	17.79	0.4542	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		706.42130	729.721	17.79	0.5458	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		350.78850	341.933	18.69	0.3483	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		674.75730	656.779	17.13	0.5594	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		498.45730	516.879	17.13	0.4406	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		103.57370	100.354	21.88	0.1158	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,667.27370	2,700.454	21.88	0.8842	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		593.09700	577.730	17.48	0.5076	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		611.79700	632.830	17.48	0.4924	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		535.88210	523.084	17.92	0.4565	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		774.68210	798.384	17.92	0.5435	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		53.79000	50.366	24.83	0.0561	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,322.59000	4,355.666	24.83	0.9439	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		383.72010	375.472	19.03	0.3414	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,210.12010	1,238.372	19.03	0.6586	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		920.26840	899.218	16.64	0.6507	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		376.66840	392.118	16.64	0.3493	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		462.42540	452.332	18.52	0.3938	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		1,018.82540	1,045.232	18.52	0.6062	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		771.26020	753.451	17.14	0.5757	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		522.66020	541.451	17.14	0.4243	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		124.01540	121.226	22.05	0.1248	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	27/07/2017	Foreign Exchange Option	16.53	Put			2,905.41540	2,939.226	22.05	0.8752	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			684.08590	668.649	17.48	0.5248	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			645.58590	666.649	17.48	0.4752	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			150.23990	146.794	22.30	0.1348	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,159.43990	3,192.494	22.30	0.8652	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			876.02710	858.193	17.12	0.5916	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			545.22710	563.893	17.12	0.4084	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			818.07510	802.290	17.50	0.5450	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			697.47510	718.190	17.50	0.4550	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			642.05680	629.972	18.23	0.4544	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			981.45680	1,005.872	18.23	0.5456	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			563.30840	552.983	18.62	0.4100	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			256.22570	267.027	16.23	0.2398	534,054.80	2,000	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			338.76510	351.562	16.44	0.2911	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			988.10880	969.258	16.95	0.6220	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			507.50880	525.158	16.95	0.3780	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			146.26200	143.639	23.17	0.1237	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,655.66200	3,689.539	23.17	0.8763	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,386.82570	1,361.127	16.23	0.7602	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,241.10030	4,275.071	24.35	0.8981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.35	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,119.40000	986,155.900	24.35	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			165.02400	162.295	22.47	0.1400	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,314.42400	3,348.195	22.47	0.8600	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,219.36510	1,195.662	16.44	0.7089	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,636.60980	3,670.483	23.13	0.8754	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			146.73580	144.109	23.15	0.1241	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,646.13580	3,680.009	23.15	0.8759	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			214.28530	209.316	21.38	0.1787	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,733.68530	2,765.216	21.38	0.8213	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			121.70030	119.171	24.35	0.1019	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,098.53250	3,132.215	22.03	0.8479	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			166.76300	164.025	22.41	0.1415	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,286.16300	3,319.925	22.41	0.8585	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			609.24560	597.887	18.39	0.4362	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,048.64560	1,073.786	18.39	0.5638	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			147.20980	144.583	23.13	0.1246	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,152.70840	1,178.883	18.62	0.5900	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			502.95210	494.098	18.98	0.3740	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,312.35210	1,339.998	18.98	0.6260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			822.39320	806.530	17.49	0.5471	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			691.79320	712.430	17.49	0.4529	1,424,860.80	2,000	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			179.13250	176.315	22.03	0.1521	0.00	0	110
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			965.94480	947.922	17.11	0.6039	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			562.84480	581.322	17.11	0.3961	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			172.03010	169.172	22.61	0.1419	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	27/09/2017	Foreign Exchange Option	17.13	Put		3,398.93010	3,432.572	22.61	0.8581	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		559.03350	549.657	19.03	0.3826	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,401.13350	1,428.257	19.03	0.6174	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,056.51600	1,037.943	17.09	0.6154	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		578.61600	596.543	17.09	0.3846	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		194.43920	188.247	22.86	0.1462	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,666.53920	3,696.847	22.86	0.8538	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		219.69770	213.949	23.13	0.1535	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,901.69770	3,933.349	23.13	0.8465	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,149.37040	1,130.979	17.06	0.6265	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		591.37040	610.379	17.06	0.3735	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,208.12690	2,184.093	14.93	0.8871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		99.92690	114.193	14.93	0.1129	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,356.86970	1,334.380	16.73	0.6816	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		478.66970	494.479	16.73	0.3184	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,286.73400	1,265.182	16.82	0.6602	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		528.53400	545.282	16.82	0.3398	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		227.92770	221.748	23.51	0.1520	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,179.72770	4,211.848	23.51	0.8480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		277.46900	271.216	22.20	0.1865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,459.26900	3,491.316	22.20	0.8135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		276.70560	270.456	22.22	0.1860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,468.50560	3,500.556	22.22	0.8140	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		275.94580	269.700	22.24	0.1855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,477.74580	3,509.800	22.24	0.8145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		286.90810	280.635	22.00	0.1929	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,348.70810	3,380.735	22.00	0.8071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		284.49620	278.230	22.05	0.1913	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,376.29620	3,408.330	22.05	0.8087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		281.33660	275.078	22.12	0.1891	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,413.13660	3,445.178	22.12	0.8109	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		352.48860	344.889	21.10	0.2339	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,794.28860	2,824.989	21.10	0.7661	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		319.29000	311.946	21.42	0.2139	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,031.09000	3,062.046	21.42	0.7861	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		290.17400	283.894	21.93	0.1952	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,311.97400	3,343.994	21.93	0.8048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		782.51170	769.419	18.47	0.4600	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,204.31170	1,229.519	18.47	0.5400	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		434.51220	426.274	20.44	0.2815	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,326.31220	2,356.374	20.44	0.7185	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		396.11720	388.179	20.73	0.2595	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,527.91720	2,558.279	20.73	0.7405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		918.28520	902.891	17.96	0.5199	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		960.08520	982.991	17.96	0.4801	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		906.70740	891.502	18.00	0.5150	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			978.50740	1,001.602	18.00	0.4850	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			792.40330	779.139	18.43	0.4645	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,184.20330	1,209.239	18.43	0.5355	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,269.64670	1,249.300	16.86	0.6547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			541.44670	559.400	16.86	0.3453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			977.98420	961.959	17.75	0.5449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			869.78420	892.059	17.75	0.4551	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			941.85950	926.125	17.88	0.5298	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			923.65950	946.225	17.88	0.4702	0.00	0	16,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,218.55300	1,199.602	17.04	0.6341	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			600.35300	619.802	17.04	0.3659	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			235.96000	229.622	23.43	0.1559	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,137.76000	4,169.822	23.43	0.8441	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			404.98700	396.857	22.07	0.2284	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,551.78700	3,583.757	22.07	0.7716	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			404.05250	395.923	22.09	0.2279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,560.85250	3,592.823	22.09	0.7721	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			403.12640	394.993	22.10	0.2273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,569.92640	3,601.893	22.10	0.7727	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			538.78100	530.944	22.08	0.2637	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,662.58100	3,693.644	22.08	0.7363	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,690.37610	1,670.422	17.68	0.6608	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			744.17610	763.122	17.68	0.3392	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			540.91970	533.082	22.05	0.2647	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,644.71970	3,675.782	22.05	0.7353	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			539.84830	532.011	22.06	0.2642	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,653.64830	3,684.711	22.06	0.7358	0.00	0	0
Total \$ / R Option												3,320,430.63	17,730	1,628,680
Total \$ / R												704,937,178.63	70,176	2,247,633
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.37360		13.40970			0.0000	267,472.00	20	486
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.61750		13.65390			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.84410		13.88060			0.0000	0.00	0	1
Total \$ / R MAXI Future												267,472.00	20	530
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			201.25610	227.869	28.89	0.0059	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			358,231.25610	361,867.869	28.89	0.9941	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			201.13550	227.819	28.95	0.0058	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			359,231.13550	362,867.819	28.95	0.9942	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			201.01880	227.773	29.02	0.0058	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			360,231.01880	363,867.773	29.02	0.9942	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			8,339.22330	8,139.474	22.22	0.0986	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			279,949.22330	283,389.474	22.22	0.9014	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			8,283.92050	8,092.478	22.24	0.0981	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			280,893.92050	284,342.479	22.24	0.9019	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			8,229.04000	8,045.692	22.26	0.0975	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			281,839.04000	285,295.692	22.26	0.9025	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Call			40,189.60670	39,499.322	19.73	0.3095	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Put			166,129.60670	169,089.322	19.73	0.6905	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.15	Call			39,993.69680	39,306.846	19.75	0.3082	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.15	Put			166,933.69680	169,896.846	19.75	0.6918	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Call			39,798.52990	39,115.481	19.76	0.3069	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Put			167,738.52990	170,705.481	19.76	0.6931	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												267,472.00	20	530
£ / R	On	28/02/2017	Foreign Exchange Future			16.64990		16.80730			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.69500		16.85340			0.0000	8,497,755.00	509	48,745
£ / R	On	31/03/2017	Foreign Exchange Future			16.75940		16.91910			0.0000	1,223,436.20	73	162
£ / R	On	13/04/2017	Foreign Exchange Future			16.80550		16.96540			0.0000	100,833.00	6	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.84740		17.00740			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			16.85800		17.01790			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.04180		17.20260			0.0000	8,520,900.00	500	22,310
£ / R	On	18/09/2017	Foreign Exchange Future			17.36680		17.53300			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.70000		17.86960			0.0000	0.00	0	5,755
Total £ / R Future												18,342,924.20	1,088	77,695
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			89.48310	66.212	23.79	0.1308	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,172.18310	1,306.312	23.79	0.8692	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			386.47620	321.735	21.13	0.4085	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			533.07620	626.735	21.13	0.5915	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			75.62570	60.041	24.15	0.1005	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,722.22570	1,865.041	24.15	0.8995	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			43.54990	34.615	25.23	0.0608	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,190.14990	2,339.615	25.23	0.9392	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.74710	0.532	34.88	0.0010	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,897.34710	7,055.532	34.88	0.9990	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.73740	0.525	34.88	0.0010	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,907.33740	7,065.525	34.88	0.9990	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			9.23670	8.370	31.75	0.0143	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,155.83670	4,313.370	31.75	0.9857	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.75700	0.539	34.88	0.0011	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,887.35700	7,045.539	34.88	0.9989	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,444.44010	1,575.109	22.87	0.8061	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			183.54010	154.509	22.87	0.1939	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			570.70180	500.231	20.65	0.4590	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			635.30180	724.731	20.65	0.5410	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			7.23510	6.298	30.34	0.0082	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,979.83510	7,138.898	30.34	0.9918	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			668.01160	594.705	20.48	0.4855	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			650.11160	736.705	20.48	0.5145	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			14.51550	9.999	24.19	0.0120	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,851.91550	7,008.198	24.19	0.9880	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			14.73890	10.162	24.19	0.0122	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,832.13890	6,988.362	24.19	0.9878	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			14.62680	10.080	24.19	0.0121	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,842.02680	6,998.280	24.19	0.9879	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			871.69940	808.131	19.79	0.4384	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,348.69940	1,451.331	19.79	0.5616	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			878.67140	814.640	19.77	0.4411	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,335.67140	1,437.840	19.77	0.5589	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			875.17580	811.376	19.78	0.4397	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,342.17580	1,444.576	19.78	0.5603	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			129.93110	117.554	24.01	0.0725	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,420.33110	7,577.554	24.01	0.9275	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			130.94500	118.484	24.01	0.0730	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,401.34500	7,558.484	24.01	0.9270	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			130.43720	118.018	24.01	0.0728	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,410.83720	7,568.018	24.01	0.9272	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												18,342,924.20	1,088	81,195
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11874		0.11954			0.0000	0.00	0	195
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12144		0.12226			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12403		0.12487			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,956
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			15.05300	13.400	27.24	0.0336	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,060.95300	2,138.900	27.24	0.9664	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1.59000	1.421	27.24	0.0045	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,047.49000	3,126.921	27.24	0.9955	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.11850	0.108	27.24	0.0004	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,046.01850	4,125.608	27.24	0.9996	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			8.08840	6.404	23.41	0.0112	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,781.88840	4,862.203	23.41	0.9888	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			69.50550	59.336	23.41	0.0798	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,843.30550	2,915.135	23.41	0.9202	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			24.72690	20.352	23.41	0.0316	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,798.52690	3,876.152	23.41	0.9684	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			205.26300	187.051	22.98	0.1690	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,718.16300	2,783.951	22.98	0.8310	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			103.01460	92.366	22.98	0.0944	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,615.91460	3,689.266	22.98	0.9056	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			49.42380	43.576	22.98	0.0496	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,562.32380	4,640.475	22.98	0.9504	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 Option												0.00	0	0
Total ¥ / R												0.00	0	3,956
€ / R	On	06/02/2017	Foreign Exchange Future			14.30740		14.42440			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.35570		14.47080			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.36810		14.48310			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.41130		14.52720			0.0000	8,430,610.50	585	85,821
€ / R	On	15/03/2017	Foreign Exchange Future			14.41820		14.53410			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.47360		14.59040			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.51790		14.63480			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.74410		14.86250			0.0000	1,032,087.00	70	79,698
€ / R	On	18/09/2017	Foreign Exchange Future			15.06100		15.18250			0.0000	0.00	0	1,402
€ / R	On	18/12/2017	Foreign Exchange Future			15.38700		15.51280			0.0000	0.00	0	154
Total € / R Future												9,462,697.50	655	169,512
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Call			61.73000	20.257	17.06	0.1720	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Put			157.33000	232.857	17.06	0.8280	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			10.35520	7.496	20.19	0.0285	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,299.55520	1,411.796	20.19	0.9715	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			52.90730	39.511	17.56	0.1233	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			739.80730	841.411	17.56	0.8767	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			460.88510	539.999	16.35	0.6837	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			3.68690	2.975	22.49	0.0087	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,646.48690	2,761.675	22.49	0.9913	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			2.54150	2.607	31.27	0.0058	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,165.34150	4,281.307	31.27	0.9942	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			2.54370	2.609	31.33	0.0058	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			188.08510	151.299	16.35	0.3163	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,175.34370	4,291.309	31.33	0.9942	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			2.54580	2.567	31.33	0.0057	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,185.34580	4,301.267	31.33	0.9943	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			21.63580	17.156	19.08	0.0477	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,494.43580	1,605.856	19.08	0.9523	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			875.61790	765.624	14.40	0.8704	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			38.41790	44.324	14.40	0.1296	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			412.28990	338.414	15.11	0.5727	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			185.08990	227.114	15.11	0.4273	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			131.77970	106.258	17.13	0.2298	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			657.67970	748.058	17.13	0.7702	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			162.34260	135.605	17.41	0.2409	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			791.94260	882.005	17.41	0.7591	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			338.43170	291.796	16.43	0.4076	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			503.63170	573.896	16.43	0.5924	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			19.25490	19.881	21.82	0.0277	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,356.75490	4,475.781	21.82	0.9723	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	16.26	Call			215.40670	194.325	18.80	0.2132	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			252.99100	288.086	15.60	0.3053	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,612.90670	1,710.225	18.80	0.7868	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			19.62260	20.200	21.80	0.0281	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,337.12260	4,456.100	21.80	0.9719	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			19.43790	20.040	21.81	0.0279	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,346.93790	4,465.940	21.81	0.9721	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,005.49100	922.186	15.60	0.6947	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,416.18470	4,534.757	23.34	0.9042	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			119.25850	116.291	23.30	0.0963	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,396.75850	4,515.291	23.30	0.9037	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			118.96980	116.024	23.32	0.0960	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,406.46980	4,525.024	23.32	0.9040	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			118.68470	115.756	23.34	0.0958	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,883.81900	2,996.485	19.89	0.7784	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			345.32730	332.279	19.90	0.2208	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,892.52730	3,005.280	19.90	0.7792	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			344.04150	331.079	19.91	0.2201	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,901.24150	3,014.079	19.91	0.7799	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			124.49250	119.800	23.74	0.0838	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,021.69250	6,142.800	23.74	0.9162	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			346.61900	333.486	19.89	0.2216	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												9,462,697.50	655	171,192
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.25750		10.30500			0.0000	102,575.00	10	22,699
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.42200		10.47040			0.0000	0.00	0	113
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.57720		10.62630			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.73320		10.78520			0.0000	0.00	0	33
Total AU\$ / R Future												102,575.00	10	23,070
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1.91960	1.821	19.60	0.0086	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,646.91960	1,694.321	19.60	0.9914	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1.88320	1.785	19.65	0.0084	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,656.88320	1,704.285	19.65	0.9916	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1.95690	1.859	19.56	0.0088	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,636.95690	1,684.359	19.56	0.9912	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			42.00960	38.280	16.63	0.0826	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,631.60960	1,676.280	16.63	0.9174	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			41.44380	37.754	16.64	0.0816	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,641.04380	1,685.754	16.64	0.9184	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			42.58250	38.812	16.61	0.0837	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,622.18250	1,666.812	16.61	0.9163	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,666.97120	1,709.812	16.19	0.8527	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			105.20060	98.830	16.15	0.1498	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	12.17	Put			1,648.90060	1,691.630	16.15	0.8502	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			104.23100	97.915	16.17	0.1485	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,657.93100	1,700.715	16.17	0.8515	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			103.27120	97.012	16.19	0.1473	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			234.83310	222.597	15.13	0.2604	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,319.63310	1,359.397	15.13	0.7396	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			233.04150	220.880	15.15	0.2587	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,327.84150	1,367.680	15.15	0.7413	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			236.64280	224.329	15.12	0.2621	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,311.44280	1,351.129	15.12	0.7379	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												102,575.00	10	23,070
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.26810		10.30450			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.46570		10.50310			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.65180		10.69000			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			1.37540	1.425	25.70	0.0054	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,426.87540	2,463.325	25.70	0.9946	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			1.37700	1.427	25.79	0.0054	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,436.87700	2,473.327	25.79	0.9946	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			1.37850	1.430	25.88	0.0054	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,446.87850	2,483.330	25.88	0.9946	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			90.80500	84.549	17.37	0.1533	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,317.70500	1,348.849	17.37	0.8467	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			89.70580	83.515	17.39	0.1517	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,326.60580	1,357.815	17.39	0.8483	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			88.62010	82.493	17.41	0.1500	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,335.52010	1,366.793	17.41	0.8500	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			302.20380	288.303	15.84	0.3459	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			892.20380	916.503	15.84	0.6541	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			299.66620	285.861	15.85	0.3435	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			899.66620	924.061	15.85	0.6565	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			297.14750	283.443	15.87	0.3411	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			907.14750	931.643	15.87	0.6589	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			13.47950		13.60300			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.80680		13.93420			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.12280		14.25330			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			4.17590	3.974	30.29	0.0092	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,451.17590	3,574.474	30.29	0.9908	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			4.17270	3.974	30.35	0.0092	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,461.17270	3,584.474	30.35	0.9908	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			4.16960	3.974	30.42	0.0092	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,471.16960	3,594.473	30.42	0.9908	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			133.42350	116.825	20.14	0.1420	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,069.22350	2,180.025	20.14	0.8580	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			132.38600	115.901	20.15	0.1410	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,078.18600	2,189.101	20.15	0.8590	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			131.35880	114.988	20.16	0.1400	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,087.15880	2,198.188	20.16	0.8600	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			428.46260	391.312	19.01	0.3107	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,555.16260	1,648.512	19.01	0.6893	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			426.30990	389.348	19.03	0.3094	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,563.00990	1,656.549	19.03	0.6906	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			424.17370	387.401	19.04	0.3080	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,570.87370	1,664.600	19.04	0.6920	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			1.95610		1.96150			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.96960		1.97490			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98530		1.99020			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,189.15410	5,242.922	29.20	0.9933	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			4.13250	3.911	29.62	0.0066	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,289.13250	5,342.911	29.62	0.9934	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			4.11460	3.903	30.05	0.0065	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,389.11460	5,442.903	30.05	0.9935	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			4.15410	3.922	29.20	0.0067	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,913.84630	2,959.681	19.13	0.8602	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			153.96900	147.216	19.24	0.1330	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,004.96900	3,051.217	19.24	0.8670	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			172.27230	164.676	19.03	0.1469	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,823.27230	2,868.676	19.03	0.8531	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			162.84630	155.681	19.13	0.1398	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			535.20840	519.320	17.41	0.3163	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,033.20840	2,066.320	17.41	0.6837	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			512.79520	497.532	17.49	0.3054	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,110.79520	2,144.531	17.49	0.6946	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	2.16	Call			491.34190	476.679	17.57	0.2948	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,189.34190	2,223.680	17.57	0.7052	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.96180		1.97490			0.0000	710,171.60	362	362
Total CNH/R Future												710,171.60	362	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			0.00000	542.552	16.31	0.4700	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			0.00000	724.552	16.31	0.5300	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			0.00000	626.800	16.09	0.5204	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			0.00000	608.800	16.09	0.4796	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			0.00000	583.410	16.20	0.4949	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			0.00000	665.410	16.20	0.5051	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												710,171.60	362	362
DKK / R	On	13/03/2017	Foreign Exchange Future			1.93960		1.95510			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.98530		2.00120			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			14.33780	12.811	24.60	0.0229	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,263.33780	3,416.811	24.60	0.9771	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			16.25090	14.869	24.03	0.0266	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,065.25090	3,218.869	24.03	0.9734	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			15.24930	13.790	24.32	0.0247	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,164.24930	3,317.790	24.32	0.9753	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,984.92180	2,108.914	17.80	0.7777	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			279.64890	246.132	17.88	0.2110	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,067.64890	2,193.132	17.88	0.7890	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			315.23730	278.674	17.72	0.2340	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,903.23730	2,025.674	17.72	0.7660	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			296.92180	261.914	17.80	0.2223	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			1.72430		1.72890			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.75690		1.76150			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.78640		1.79080			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			3.31390	4.784	27.95	0.0094	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	13/03/2017	Foreign Exchange Option	2.14	Put			4,114.31390	4,161.784	27.95	0.9906	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			3.27510	4.736	28.44	0.0092	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,214.27510	4,261.736	28.44	0.9908	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			3.24150	4.694	28.93	0.0090	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,314.24150	4,361.694	28.93	0.9910	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			215.10160	214.605	20.61	0.1875	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,400.10160	2,445.605	20.61	0.8125	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			239.60340	238.466	20.31	0.2061	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,224.60340	2,269.466	20.31	0.7939	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			226.97830	226.176	20.46	0.1966	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,311.97830	2,357.176	20.46	0.8034	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			527.11600	518.984	19.20	0.3196	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,019.11600	2,054.984	19.20	0.6804	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			507.48760	499.488	19.34	0.3091	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,099.48760	2,135.488	19.34	0.6909	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			488.74590	480.868	19.47	0.2991	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,180.74590	2,216.868	19.47	0.7009	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			0.12790		0.12840			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12790		0.12840			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12780		0.12840			0.0000	0.00	0	1,382
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.76340		9.81130			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.91330		9.96180			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.05240		10.10240			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			3.40670	3.069	18.27	0.0153	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,302.10670	1,349.669	18.27	0.9847	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			3.56290	3.217	18.17	0.0160	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,282.26290	1,329.817	18.17	0.9840	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			3.48370	3.142	18.22	0.0157	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,292.18370	1,339.742	18.22	0.9843	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			91.94870	84.247	16.07	0.1696	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,070.14870	1,110.947	16.07	0.8304	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			90.75950	83.028	16.08	0.1675	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,078.95950	1,119.728	16.08	0.8325	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			89.50560	81.828	16.10	0.1654	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,087.70560	1,128.528	16.10	0.8346	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			281.83240	265.864	14.94	0.3538	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			759.43240	793.464	14.94	0.6462	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			279.08470	263.332	14.96	0.3511	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			766.68470	800.932	14.96	0.6489	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			284.60350	268.420	14.93	0.3565	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			752.20350	786.021	14.93	0.6435	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.27060		1.27660			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.28920		1.29540			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.30460		1.31080			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			1,434.00000	1,494.000		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			1,534.00000	1,594.000		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			1,634.00000	1,694.000		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			1,046.00000	1,108.000		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			846.00000	908.000		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			946.00000	1,008.000		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			492.00000	554.000		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			592.00000	654.000		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			692.00000	754.000		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			1.24840		1.25680			0.0000	0.00	0	2,700
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25150		1.25990			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25450		1.26310			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	6,748
Total QUANTO £ / \$												0.00	0	6,748
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.07760		1.08330			0.0000	1,440,751.20	1,337	768
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08270		1.08850			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.08790		1.09380			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												1,440,751.20	1,337	13,469
Total QUANTO € / \$												1,440,751.20	1,337	13,469
RAIN	On	13/03/2017	Foreign Exchange Future			22,571.56000	22,699.83000				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			9.50510	9.52300				0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future			9.68410	9.70230				0.0000	0.00	0	0
Total SGD / R Future												0.00	0	35
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		2.39010	2.261	19.45	0.0113		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		1,469.39010	1,487.161	19.45	0.9887		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		2.34600	2.214	19.50	0.0110		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		1,479.34600	1,497.114	19.50	0.9890		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		2.30310	2.168	19.56	0.0108		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		1,489.30310	1,507.069	19.56	0.9892		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		115.57060	112.509	16.11	0.2168		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		923.27060	938.409	16.11	0.7832		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		114.05040	111.017	16.13	0.2143		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		931.75040	946.917	16.13	0.7857		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		112.55090	109.546	16.15	0.2118		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		940.25090	955.446	16.15	0.7882		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			3.57380	3.56530				0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.54360	3.53420				0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call		0.17680	0.192	32.21	0.0018		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put		1,294.87680	1,286.392	32.21	0.9982		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call		0.16500	0.179	32.21	0.0017		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put		1,304.86500	1,296.379	32.21	0.9983		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call		0.15400	0.167	32.21	0.0016		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put		1,314.85400	1,306.367	32.21	0.9984		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call		12.56370	12.672	19.68	0.0704		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put		738.36370	729.072	19.68	0.9296		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call		12.28360	12.419	19.78	0.0689		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put		748.08360	738.819	19.78	0.9311		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call		12.01220	12.175	19.88	0.0675		0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put		757.81220	748.575	19.88	0.9325		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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 13/03/2017			Foreign Exchange Future	1.32700	1.33150			0.0000	0.00	0	0
ZMW / R On 19/06/2017			Foreign Exchange Future	1.28680	1.28710			0.0000	0.00	0	0
ZMW / R On 18/09/2017			Foreign Exchange Future	1.25430	1.25260			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									731 943 339.50	55,918	933,008
Total Options									3 320 430.63	17,730	1,633,860
Grand Total:									735,263,770.13	73,648	2,566,868