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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/01/2017 Foreign Exchange Future			13.28780		13.32570			0.0000	13,287,800.00	1,000	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.28990		13.32570			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.28990		13.32570			0.0000	0.00	0	450
\$ / R On 30/01/2017 Foreign Exchange Future			13.29450		13.33300			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.29690		13.33540			0.0000	0.00	0	2,339
\$ / R On 10/02/2017 Foreign Exchange Future			13.32110		13.36000			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.33800		13.37730			0.0000	0.00	0	487
\$ / R On 22/02/2017 Foreign Exchange Future			13.35010		13.38960			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.35260		13.39200			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.35500		13.39450			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.36220		13.40190			0.0000	0.00	0	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.36470		13.40440			0.0000	106,917.60	8	712
\$ / R On 01/03/2017 Foreign Exchange Future			13.36720		13.40680			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.39670		13.43650			0.0000	632,176,876.30	47,189	367,840
\$ / R On 29/03/2017 Foreign Exchange Future			13.43600		13.44140			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.44090		13.48090			0.0000	0.00	0	4,019
\$ / R On 11/04/2017 Foreign Exchange Future			13.46800		13.50820			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.47040		13.51070			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.47290		13.51320			0.0000	0.00	0	394
\$ / R On 18/04/2017 Foreign Exchange Future			13.48520		13.52560			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.49250		13.53300			0.0000	0.00	0	70

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 Future			13.50240		13.54300			0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Future			13.50980		13.55040			0.0000	0.00	0	2,200
\$ / R	On	26/05/2017	Foreign Exchange Future			13.57940		13.62020			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.63910		13.68010			0.0000	18,494,619.60	1,356	206,661
\$ / R	On	28/06/2017	Foreign Exchange Future			13.66140		13.70250			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.66640		13.70750			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.69630		13.73740			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.71860		13.75990			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.72860		13.68820			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.73360		13.77480			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.74350		13.72880			0.0000	6,871,750.00	500	500
\$ / R	On	29/08/2017	Foreign Exchange Future			13.81550		13.85670			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.86520		13.90630			0.0000	457,551.60	33	12,051
\$ / R	On	27/09/2017	Foreign Exchange Future			13.88750		13.92860			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.95210		13.99310			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.96210		14.00310			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.04070		14.08260			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.08990		14.13230			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.09980		14.14220			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.31530		14.35870			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.54200		14.58530			0.0000	0.00	0	70
Total \$ / R Future												671,395,515.10	50,086	625,885
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			0.52440	0.000	18.25	0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			774.82440	812.200	18.25	1.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			0.02160	0.000	18.25	0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,564.32160	2,602.200	18.25	1.0000	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			2.83670	0.407	39.72	0.0047	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			707.13670	740.507	39.72	0.9953	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			11.09750	3.863	28.03	0.0356	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			485.39750	513.963	28.03	0.9644	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			0.84790	0.131	36.18	0.0013	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			1,085.14790	1,120.231	36.18	0.9987	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			0.13840	0.028	46.65	0.0002	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,674.43840	1,710.128	46.65	0.9998	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			39.33990	18.713	21.69	0.1663	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			213.63990	228.813	21.69	0.8337	0.00	0	60
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			4.89160	2.218	25.47	0.0158	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			851.89160	887.718	25.47	0.9842	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			5.11910	2.890	23.42	0.0199	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			819.71910	855.990	23.42	0.9801	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			0.30540	0.180	31.92	0.0012	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,734.90540	1,773.280	31.92	0.9988	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			9.23530	5.287	21.61	0.0364	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			653.83530	688.387	21.61	0.9636	0.00	0	0
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			60.46410	52.375	18.60	0.1875	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			500.46410	531.275	18.60	0.8125	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			7.26650	4.139	21.92	0.0161	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,659.96650	1,696.139	21.92	0.9839	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			144.36310	125.140	17.54	0.3313	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			377.06310	397.141	17.54	0.6687	0.00	0	50,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			30.39820	22.708	19.62	0.0781	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			973.09820	1,004.708	19.62	0.9219	0.00	0	1,500
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			106.90130	91.735	18.08	0.2391	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			567.30130	591.635	18.08	0.7609	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			0.00000	272.645	16.38	0.5432	13,632,235.00	50,000	50,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			0.00000	220.045	16.38	0.4568	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			228.02780	203.040	16.79	0.4421	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			296.02780	310.440	16.79	0.5579	0.00	0	36,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			150.58950	131.355	17.55	0.3157	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			448.58950	468.755	17.55	0.6843	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			8.32650	6.549	21.96	0.0215	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,813.82650	1,851.549	21.96	0.9785	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			219.21160	194.988	17.00	0.4219	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			324.71160	339.988	17.00	0.5781	0.00	0	60
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			155.69310	136.616	17.65	0.3089	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			493.79310	514.416	17.65	0.6911	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			68.43360	58.161	19.14	0.1481	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			894.03360	923.461	19.14	0.8519	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			90.89730	78.095	18.83	0.1877	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			784.09730	810.895	18.83	0.8123	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,250.62870	1,211.654	15.80	0.9534	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			14.12870	14.954	15.80	0.0466	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			975.69530	937.228	15.94	0.8925	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			39.19530	40.528	15.94	0.1075	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			582.19360	546.789	16.34	0.7060	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			145.69360	150.089	16.34	0.2940	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			555.53230	520.557	16.39	0.6873	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			159.03230	163.857	16.39	0.3127	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			517.00020	482.712	16.46	0.6586	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			180.50020	186.012	16.46	0.3414	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			456.72190	423.701	16.58	0.6096	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			220.22190	227.001	16.58	0.3904	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			428.44660	396.113	16.64	0.5848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			241.94660	249.413	16.64	0.4152	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			562.12480	527.041	16.38	0.6920	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			155.62480	160.341	16.38	0.3080	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			306.83040	280.059	17.10	0.4624	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			370.33040	383.359	17.10	0.5376	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			251.05810	227.288	17.51	0.3949	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			464.55810	480.588	17.51	0.6051	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			486.24050	452.569	16.52	0.6342	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			199.74050	205.869	16.52	0.3658	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			219.11000	197.300	17.79	0.3535	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			532.61000	550.601	17.79	0.6465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			178.15810	159.171	18.20	0.2974	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			641.65810	662.471	18.20	0.7026	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			422.94070	390.748	16.65	0.5798	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			246.44070	254.048	16.65	0.4202	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			134.74860	119.027	18.75	0.2336	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			798.24860	822.327	18.75	0.7664	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			115.04410	101.116	19.03	0.2035	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			888.54410	914.416	19.03	0.7965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			234.58970	211.807	17.65	0.3738	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			498.08970	515.107	17.65	0.6262	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			87.41580	76.225	19.51	0.1595	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,050.91580	1,079.525	19.51	0.8405	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			82.49530	71.822	19.61	0.1514	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,085.99530	1,115.122	19.61	0.8486	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			154.99750	137.776	18.48	0.2640	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			718.49750	741.076	18.48	0.7360	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			63.56320	54.985	20.07	0.1195	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,247.06320	1,278.285	20.07	0.8805	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			60.86440	52.599	20.15	0.1149	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,274.36440	1,305.899	20.15	0.8851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			101.02810	88.453	19.26	0.1815	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			964.52810	991.753	19.26	0.8185	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			41.03110	34.609	20.62	0.0794	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,514.53110	1,547.909	20.62	0.9206	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			37.82440	31.777	20.70	0.0737	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,561.32440	1,595.077	20.70	0.9263	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			75.62540	65.695	19.76	0.1400	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,139.12540	1,168.995	19.76	0.8600	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			30.07720	24.983	20.89	0.0595	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,693.57720	1,728.283	20.89	0.9405	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			24.27760	19.948	21.08	0.0487	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,817.77760	1,853.248	21.08	0.9513	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			43.07870	36.423	20.58	0.0830	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,486.57870	1,519.723	20.58	0.9170	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			19.90310	16.188	21.25	0.0403	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,933.40310	1,969.488	21.25	0.9597	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			19.57550	15.908	21.26	0.0397	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,943.07550	1,979.208	21.26	0.9603	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			35.43340	29.673	20.75	0.0693	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,598.93340	1,632.973	20.75	0.9307	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			15.51260	12.454	21.46	0.0318	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,079.01260	2,115.754	21.46	0.9682	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			11.11800	8.770	21.74	0.0230	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,274.61800	2,312.070	21.74	0.9770	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			20.23560	16.473	21.23	0.0409	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,923.73560	1,959.773	21.23	0.9591	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			9.41160	7.357	21.88	0.0196	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,372.91160	2,410.657	21.88	0.9804	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			6.74740	5.179	22.16	0.0142	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,570.24740	2,608.479	22.16	0.9858	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			16.03720	12.898	21.43	0.0328	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,059.53720	2,096.198	21.43	0.9672	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			4.58030	3.772	24.41	0.0098	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,068.08030	3,107.072	24.41	0.9902	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			4.23900	3.536	25.72	0.0088	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,317.73900	3,356.836	25.72	0.9912	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			10.40100	8.175	21.80	0.0216	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,313.90100	2,351.475	21.80	0.9784	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			3.76040	3.221	28.67	0.0073	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,877.26040	3,916.521	28.67	0.9927	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.77100	0.524	29.14	0.0014	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,994.27100	5,033.824	29.14	0.9986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			5.10400	4.143	22.94	0.0112	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,788.60400	2,827.443	22.94	0.9888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.28030	0.181	29.14	0.0005	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,563.78030	5,603.481	29.14	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.13970	0.087	29.14	0.0003	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,943.63970	5,983.387	29.14	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			3.98500	3.364	27.04	0.0080	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,567.48500	3,606.665	27.04	0.9920	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00370	0.002	29.14	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,803.50370	7,843.302	29.14	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00260	0.001	29.14	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,983.50260	8,023.301	29.14	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.75770	0.514	29.14	0.0013	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,004.25770	5,043.814	29.14	0.9987	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			364.52050	352.138	17.17	0.4877	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			423.12050	416.138	17.17	0.5123	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			35.67940	32.726	21.45	0.0648	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,034.27940	2,036.726	21.45	0.9352	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			110.22020	97.590	19.89	0.1685	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,249.32020	1,276.690	19.89	0.8315	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			279.50470	255.168	18.15	0.3540	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			711.30470	727.169	18.15	0.6460	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			375.80270	346.699	17.50	0.4468	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			525.10270	536.299	17.50	0.5532	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			333.06820	305.886	17.77	0.4061	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			602.36820	615.486	17.77	0.5939	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			280.20930	255.733	18.16	0.3528	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	12/04/2017	Foreign Exchange Option	13.95	Put			719.50930	735.333	18.16	0.6472	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			10.94910	8.397	23.36	0.0167	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,520.24910	3,557.997	23.36	0.9833	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			287.16380	262.330	18.15	0.3578	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			713.96380	729.430	18.15	0.6422	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			195.37400	176.374	19.06	0.2517	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,059.77400	1,081.174	19.06	0.7483	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			998.33380	1,018.126	18.89	0.7243	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			221.33380	200.626	18.89	0.2757	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			65.11470	56.824	21.57	0.0887	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,212.11470	2,244.424	21.57	0.9113	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			24.10220	19.352	22.53	0.0338	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,151.10220	3,186.952	22.53	0.9662	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			373.50020	344.437	17.70	0.4192	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			630.50020	642.037	17.70	0.5808	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			282.91410	258.460	18.36	0.3338	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			839.91410	856.060	18.36	0.6662	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			116.56210	103.321	20.39	0.1521	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,633.56210	1,660.921	20.39	0.8479	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			491.87700	457.071	17.05	0.5177	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			448.87700	454.671	17.05	0.4823	0.00	0	60
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			260.69050	237.948	18.66	0.3070	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			940.29050	958.148	18.66	0.6930	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			612.69410	579.205	17.32	0.5433	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			492.49410	499.805	17.32	0.4567	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			92.44870	82.229	21.58	0.1069	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,442.24870	2,472.829	21.58	0.8931	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			493.74810	465.806	18.14	0.4320	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			813.64810	826.706	18.14	0.5680	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			457.65470	430.738	18.32	0.4066	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			887.55470	901.638	18.32	0.5934	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			436.04510	409.778	18.44	0.3911	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			201.43990	201.898	16.47	0.2322	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			292.06510	295.741	16.67	0.3053	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			555.00070	525.481	17.85	0.4732	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			704.90070	716.381	17.85	0.5268	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			35.83680	30.681	24.53	0.0383	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,505.73680	4,541.581	24.53	0.9617	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,171.53990	1,130.998	16.47	0.7678	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,993.16740	5,030.498	24.53	0.9742	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			8.96120	7.278	24.53	0.0106	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,038.86120	6,078.178	24.53	0.9894	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			105.82970	94.444	21.63	0.1110	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,685.72970	2,715.344	21.63	0.8890	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			972.16510	934.841	16.67	0.6947	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,130.22970	3,162.440	22.49	0.9147	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	Call		39.01110	33.505	24.53	0.0414	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,408.91110	4,444.405	24.53	0.9586	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		125.83100	113.008	21.27	0.1305	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,445.73100	2,473.908	21.27	0.8695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		23.26740	19.598	24.53	0.0258	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,537.58060	2,566.330	21.41	0.8774	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		110.11160	98.407	21.55	0.1153	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,630.01160	2,659.307	21.55	0.8847	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		146.02770	131.858	20.96	0.1497	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,245.92770	2,272.758	20.96	0.8503	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		80.32970	71.540	22.49	0.0853	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,309.14230	2,336.414	21.06	0.8567	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		138.30210	124.635	21.07	0.1424	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,318.20210	2,345.535	21.07	0.8576	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		175.75190	159.757	20.58	0.1772	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,005.65190	2,030.657	20.58	0.8228	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		117.68060	105.430	21.41	0.1226	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,014.44330	2,039.518	20.60	0.8239	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		173.34120	157.488	20.61	0.1750	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,023.24120	2,048.388	20.61	0.8250	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		269.23450	249.015	19.68	0.2593	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,479.13450	1,499.915	19.68	0.7407	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		139.24230	125.514	21.06	0.1433	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,909.56340	1,933.772	20.43	0.8102	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		176.97180	160.904	20.57	0.1783	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,996.87180	2,021.804	20.57	0.8217	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		412.59040	387.061	18.57	0.3738	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		992.49040	1,007.961	18.57	0.6262	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		174.54330	158.618	20.60	0.1761	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,043.00790	1,059.120	18.69	0.6408	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		349.94980	326.672	18.99	0.3258	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,169.84980	1,187.572	18.99	0.6742	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		451.37480	424.643	18.35	0.4021	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		901.27480	915.544	18.35	0.5979	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		189.66340	172.872	20.43	0.1898	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		935.94510	950.678	18.44	0.6089	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		421.23570	395.430	18.52	0.3802	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		971.13570	986.330	18.52	0.6198	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		539.96900	510.817	17.92	0.4633	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		729.86900	741.717	17.92	0.5367	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		393.10790	368.220	18.69	0.3592	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		526.70100	534.757	17.40	0.4358	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		120.79010	108.200	21.53	0.1217	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,658.29010	2,686.800	21.53	0.8783	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		729.20100	696.157	17.40	0.5642	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		645.30710	614.525	17.70	0.5146	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	30/06/2017	Foreign Exchange Option	13.70	Put			637.80710	648.125	17.70	0.4854	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			585.36710	556.556	18.08	0.4648	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			797.96710	810.256	18.08	0.5352	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			62.12820	52.636	24.25	0.0580	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,304.72820	4,336.336	24.25	0.9420	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			424.56390	399.853	19.02	0.3508	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,224.66390	1,241.253	19.02	0.6492	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			0.00000	941.965	17.02	0.6508	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			0.00000	413.365	17.02	0.3492	826,729.20	2,000	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			0.00000	480.678	18.59	0.4028	961,356.20	2,000	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			0.00000	1,052.078	18.59	0.5972	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			826.53630	793.753	17.44	0.5795	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			551.73630	560.153	17.44	0.4205	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			141.29710	126.670	21.64	0.1286	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,896.49710	2,923.070	21.64	0.8714	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			0.00000	706.223	17.72	0.5307	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			0.00000	682.723	17.72	0.4693	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			930.18380	898.453	17.43	0.5946	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			573.48380	582.953	17.43	0.4054	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			167.26250	152.181	21.94	0.1381	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,150.56250	3,176.682	21.94	0.8619	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			869.35780	839.554	17.75	0.5496	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			723.05780	734.354	17.75	0.4504	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			688.40050	661.048	18.36	0.4612	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,002.10050	1,015.848	18.36	0.5388	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			606.52770	580.374	18.69	0.4173	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			284.72110	287.633	16.66	0.2442	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			367.93630	372.787	16.84	0.2934	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,042.08260	1,010.026	17.27	0.6237	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			535.78260	544.826	17.27	0.3763	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			160.51950	146.344	22.73	0.1255	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,644.21950	3,671.143	22.73	0.8745	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,441.02110	1,402.833	16.66	0.7558	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,226.01340	4,254.029	23.78	0.8978	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	23.78	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,093.70000	986,134.800	23.78	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			181.89880	166.967	22.11	0.1428	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,305.59880	3,331.767	22.11	0.8572	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,274.23630	1,237.987	16.84	0.7066	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,625.30310	3,652.185	22.69	0.8736	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			161.05870	146.863	22.71	0.1259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,634.75870	3,661.663	22.71	0.8741	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			236.36890	217.944	21.13	0.1833	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,730.06890	2,752.744	21.13	0.8167	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			132.31340	119.229	23.78	0.1022	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,091.58720	3,117.233	21.71	0.8444	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			183.87140	168.874	22.06	0.1444	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,277.57140	3,303.674	22.06	0.8556	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			654.37080	627.499	18.50	0.4433	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,068.07080	1,082.299	18.50	0.5567	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			161.60310	147.385	22.69	0.1264	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,170.22770	1,185.174	18.69	0.5827	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			543.35620	518.397	19.00	0.3814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,327.05620	1,343.197	19.00	0.6186	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			873.77670	843.910	17.74	0.5516	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			717.47670	728.710	17.74	0.4484	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			197.88720	182.433	21.71	0.1556	0.00	0	110
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			187.39740	171.286	22.16	0.1434	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,388.79740	3,413.786	22.16	0.8566	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,018.42230	987.249	17.40	0.6063	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			589.82230	599.749	17.40	0.3937	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			599.10090	573.270	19.05	0.3892	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,416.00090	1,431.170	19.05	0.6108	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,108.33970	1,076.773	17.37	0.6174	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			605.23970	614.673	17.37	0.3826	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			209.59050	191.435	22.48	0.1480	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,656.49050	3,679.335	22.48	0.8520	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,200.27420	1,168.650	17.32	0.6280	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			617.67420	627.950	17.32	0.3720	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			234.56220	214.921	22.71	0.1542	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,891.96220	3,914.221	22.71	0.8458	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,338.82780	1,304.468	17.12	0.6605	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			556.52780	564.568	17.12	0.3395	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,321.80560	1,287.744	17.14	0.6553	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			569.50560	577.844	17.14	0.3447	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,025.62250	996.353	17.95	0.5488	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			893.32250	906.453	17.95	0.4512	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			240.73940	221.323	23.07	0.1521	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,168.43940	4,191.423	23.07	0.8479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			295.61830	275.442	21.91	0.1885	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,453.31830	3,475.542	21.91	0.8115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			294.77660	274.611	21.92	0.1880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,462.47660	3,484.711	21.92	0.8120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			293.94240	273.784	21.94	0.1874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,471.64240	3,493.884	21.94	0.8126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			306.01200	285.710	21.73	0.1953	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,343.71200	3,365.810	21.73	0.8047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			303.36100	283.090	21.77	0.1936	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,371.06100	3,393.190	21.77	0.8064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			299.88100	279.653	21.83	0.1913	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,407.58100	3,429.753	21.83	0.8087	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			378.40690	355.138	20.94	0.2380	0.00	0	52,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,796.10690	2,815.238	20.94	0.7620	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			343.05050	320.485	21.23	0.2174	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,030.75050	3,050.585	21.23	0.7826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			309.60510	289.261	21.67	0.1976	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,307.30510	3,329.361	21.67	0.8024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			836.39940	808.636	18.56	0.4699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,204.09940	1,218.736	18.56	0.5301	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			826.25360	798.577	18.59	0.4654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,223.95360	1,238.677	18.59	0.5346	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			465.18230	440.467	20.34	0.2864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,332.88230	2,350.566	20.34	0.7136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			988.80560	959.993	18.07	0.5341	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			946.50560	960.093	18.07	0.4659	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			965.02540	936.200	18.14	0.5243	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			982.72540	996.300	18.14	0.4757	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			953.23340	924.502	18.18	0.5195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,000.93340	1,014.602	18.18	0.4805	0.00	0	16,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			249.26740	229.599	23.01	0.1562	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,127.06740	4,149.799	23.01	0.8438	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,268.81250	1,237.023	17.30	0.6354	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			626.61250	637.223	17.30	0.3646	0.00	0	60
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			431.05830	405.247	21.95	0.2311	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,562.35830	3,579.947	21.95	0.7689	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			430.06200	404.251	21.97	0.2306	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,571.36200	3,588.951	21.97	0.7694	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			429.06970	403.254	21.98	0.2300	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,580.36970	3,597.955	21.98	0.7700	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			566.08670	537.790	22.03	0.2652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,690.78670	3,705.790	22.03	0.7348	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,734.98150	1,698.739	18.03	0.6581	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			789.68150	796.739	18.03	0.3419	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			568.33790	540.054	22.00	0.2662	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,673.03790	3,688.054	22.00	0.7338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			567.20740	538.923	22.02	0.2657	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,681.90740	3,696.923	22.02	0.7343	0.00	0	0
Total \$ / R Option												15,420,320.40	54,000	1,436,544
Total \$ / R												686,815,835.50	104,086	2,062,429
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		13.39670		13.43650			0.0000	80,380.20	6	462
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Future		13.63910		13.68010			0.0000	0.00	0	44
\$ / R	MAXI	On	18/09/2017	Foreign Exchange Future		13.86520		13.90630			0.0000	0.00	0	0
Total \$ / R MAXI Future												80,380.20	6	506
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call		399.37350	337.028	26.98	0.0081	0.00	0	0
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put		355,749.37350	359,667.028	26.98	0.9919	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			398.49520	336.451	27.04	0.0080	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			356,748.49520	360,666.451	27.04	0.9920	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			397.62760	335.872	27.09	0.0080	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			357,747.62760	361,665.872	27.09	0.9920	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			9,845.47940	8,762.793	21.79	0.1037	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			278,835.47940	281,852.793	21.79	0.8963	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			9,781.25210	8,703.627	21.80	0.1031	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			279,771.25210	282,793.627	21.80	0.8969	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			9,717.65830	8,644.907	21.81	0.1025	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			280,707.65830	283,734.907	21.81	0.8975	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			43,669.44070	41,338.535	19.65	0.3164	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			167,039.44070	168,818.535	19.65	0.6836	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			43,461.23780	41,133.756	19.66	0.3151	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			167,831.23780	169,613.756	19.66	0.6849	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			43,253.77550	40,930.118	19.68	0.3138	0.00	0	0	
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			168,623.77550	170,410.118	19.68	0.6862	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												80,380.20	6	506
£ / R	On 31/01/2017	Foreign Exchange Future			16.73130		16.64570			0.0000	0.00	0	30	
£ / R	On 28/02/2017	Foreign Exchange Future			16.82630		16.74100			0.0000	370,178.60	22	48	
£ / R	On 13/03/2017	Foreign Exchange Future			16.87110		16.78560			0.0000	21,898,687.80	1,298	51,473	
£ / R	On 31/03/2017	Foreign Exchange Future			16.93390		16.84820			0.0000	863,628.90	51	162	
£ / R	On 13/04/2017	Foreign Exchange Future			16.98170		16.89600			0.0000	0.00	0	61	
£ / R	On 25/04/2017	Foreign Exchange Future			17.02570		16.94020			0.0000	0.00	0	73	
£ / R	On 28/04/2017	Foreign Exchange Future			17.03660		16.95080			0.0000	0.00	0	79	
£ / R	On 19/06/2017	Foreign Exchange Future			17.22000		17.13300			0.0000	0.00	0	32,002	
£ / R	On 18/09/2017	Foreign Exchange Future			17.55160		17.46120			0.0000	0.00	0	462	
£ / R	On 18/12/2017	Foreign Exchange Future			17.88620		17.79460			0.0000	0.00	0	5,755	
Total £ / R Future												23,132,495.30	1,371	90,145
£ / R	On 31/01/2017	Foreign Exchange Option	16.86	Call			141.92070	152.618	24.53	0.4099	0.00	0	0	
£ / R	On 31/01/2017	Foreign Exchange Option	16.86	Put			356.22070	281.318	24.53	0.5901	0.00	0	0	
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Call			116.93730	126.519	22.87	0.1995	0.00	0	0	
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Put			1,265.93730	1,190.219	22.87	0.8005	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Call			404.49340	434.432	20.47	0.4733	0.00	0	500	
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Put			618.89340	563.332	20.47	0.5267	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Call			94.21640	100.967	23.31	0.1446	0.00	0	1,200	
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Put			1,808.61640	1,729.867	23.31	0.8554	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Call			55.62830	59.410	24.04	0.0910	0.00	0	600	
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Put			2,270.02830	2,188.310	24.04	0.9090	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Call			1.56990	1.648	33.65	0.0028	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Put			6,965.96990	6,880.548	33.65	0.9972	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Call			1.55190	1.629	33.65	0.0028	0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Put			6,975.95190	6,890.529	33.65	0.9972	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			13.84830	13.925	29.46	0.0218	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,228.24830	4,142.825	29.46	0.9782	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1.58810	1.667	33.65	0.0028	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,955.98810	6,870.567	33.65	0.9972	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,534.38710	1,461.587	22.33	0.7600	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			202.58710	215.487	22.33	0.2400	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			578.78970	612.081	20.28	0.5066	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			712.78970	660.381	20.28	0.4934	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			6.36150	7.001	28.36	0.0091	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,046.16150	6,961.302	28.36	0.9909	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			670.14700	706.531	20.09	0.5287	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			719.34700	669.931	20.09	0.4713	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			18.48660	20.253	25.10	0.0212	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,925.48660	6,840.253	25.10	0.9788	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			18.75260	20.541	25.10	0.0214	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,905.75260	6,820.541	25.10	0.9786	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			18.61910	20.397	25.10	0.0213	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,915.61910	6,830.397	25.10	0.9787	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			862.19480	896.553	19.49	0.4657	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,410.99480	1,354.953	19.49	0.5343	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			868.98360	903.584	19.48	0.4684	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,397.78360	1,341.984	19.48	0.5316	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			865.58260	900.061	19.48	0.4671	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,404.38260	1,348.461	19.48	0.5329	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			131.44600	136.588	23.87	0.0812	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,496.84600	7,410.388	23.87	0.9188	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			132.45810	137.637	23.87	0.0817	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,477.85810	7,391.437	23.87	0.9183	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			131.95110	137.111	23.87	0.0814	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,487.35110	7,400.911	23.87	0.9186	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												23,132,495.30	1,371	93,645
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11795		0.11896			0.0000	0.00	0	362
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12066		0.12170			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12328		0.12433			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,123
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			18.48300	18.043	26.70	0.0408	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,122.78300	2,223.343	26.70	0.9592	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			2.36070	2.478	26.70	0.0069	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,106.66070	3,207.778	26.70	0.9931	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.22340	0.259	26.70	0.0009	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,104.52340	4,205.559	26.70	0.9991	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			7.89210	6.765	23.22	0.0116	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	0.17	Put			4,837.49210	4,940.265	23.22	0.9884	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			67.15090	59.335	23.22	0.0787	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,896.75090	2,992.835	23.22	0.9213	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			23.98150	20.860	23.22	0.0318	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,853.58150	3,954.360	23.22	0.9682	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			200.12750	177.484	22.66	0.1621	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,766.92750	2,849.584	22.66	0.8379	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			100.59520	87.345	22.66	0.0901	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,667.39520	3,759.445	22.66	0.9099	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			48.38940	41.100	22.66	0.0472	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,615.18940	4,713.200	22.66	0.9528	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,123
€ / R	On	25/01/2017	Foreign Exchange Future			14.26040		14.33760			0.0000	955,446.80	67	0
€ / R	On	31/01/2017	Foreign Exchange Future			14.27230		14.35050			0.0000	0.00	0	12
€ / R	On	06/02/2017	Foreign Exchange Future			14.29150		14.36990			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.34840		14.42790			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.36110		14.44090			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.40320		14.48330			0.0000	96,616,665.60	6,708	81,675
€ / R	On	15/03/2017	Foreign Exchange Future			14.40970		14.48980			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.46260		14.54330			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.50860		14.59010			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.73590		14.81880			0.0000	486,284.70	33	79,648
€ / R	On	18/09/2017	Foreign Exchange Future			15.05650		15.13990			0.0000	0.00	0	1,396
€ / R	On	18/12/2017	Foreign Exchange Future			15.38510		15.46850			0.0000	0.00	0	154
Total € / R Future												98,058,397.10	6,808	165,322
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			2.25900	0.000	17.75	0.0000	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			474.65900	549.600	17.75	1.0000	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			3.47690	2.079	24.34	0.0135	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			952.97690	1,029.779	24.34	0.9865	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Call			106.27110	68.829	15.11	0.2859	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Put			256.37110	297.328	15.11	0.7141	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			20.31610	13.130	18.73	0.0426	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,352.41610	1,424.730	18.73	0.9574	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			81.39390	61.599	17.42	0.1576	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			810.49390	870.499	17.42	0.8424	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			534.57650	579.704	16.54	0.6657	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			6.33930	4.748	21.50	0.0126	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,693.03930	2,771.548	21.50	0.9874	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			3.59550	3.219	28.84	0.0068	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,210.29550	4,290.020	28.84	0.9932	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			3.59300	3.218	28.89	0.0068	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			217.87650	182.904	16.54	0.3343	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,220.29300	4,300.018	28.89	0.9932	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			3.59080	3.168	28.89	0.0067	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,230.29080	4,309.968	28.89	0.9933	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			36.73870	28.587	19.16	0.0675	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,553.43870	1,625.386	19.16	0.9325	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			858.50420	784.859	15.13	0.8322	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			65.20420	71.659	15.13	0.1678	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			429.88470	373.380	15.54	0.5623	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			246.58470	270.180	15.54	0.4377	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			159.57890	132.545	17.20	0.2518	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			729.77890	782.845	17.20	0.7482	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			185.58050	157.734	17.44	0.2557	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			862.28050	915.134	17.44	0.7443	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			358.62930	315.898	16.53	0.4121	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			568.52930	607.298	16.53	0.5879	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			27.24410	24.569	21.91	0.0324	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,408.44410	4,488.669	21.91	0.9676	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			229.48180	206.269	18.71	0.2190	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			301.60360	321.664	16.05	0.3158	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,670.68180	1,730.369	18.71	0.7810	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			27.64400	24.913	21.89	0.0328	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,388.84400	4,469.013	21.89	0.9672	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			27.44330	24.740	21.90	0.0326	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,398.64330	4,478.840	21.90	0.9674	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,010.40360	947.564	16.05	0.6842	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,453.18990	4,526.327	23.18	0.9003	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			132.79280	122.544	23.20	0.0994	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,462.89280	4,536.043	23.20	0.9006	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			132.49720	122.261	23.22	0.0992	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,472.59720	4,545.761	23.22	0.9008	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			133.08990	122.827	23.18	0.0997	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,955.07020	3,013.293	19.97	0.7736	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			372.25650	347.114	19.98	0.2257	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,963.75650	3,022.014	19.98	0.7743	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			370.94850	345.846	19.99	0.2249	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,972.44850	3,030.746	19.99	0.7751	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			142.11660	121.789	23.50	0.0847	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,083.61660	6,146.688	23.50	0.9153	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			373.57020	348.393	19.97	0.2264	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												98,058,397.10	6,808	167,002
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.08820		10.19250			0.0000	10,088.20	1	22,308
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.24910		10.35460			0.0000	0.00	0	125
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.40220		10.50720			0.0000	0.00	0	225

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	18/12/2017	Foreign Exchange Future			10.55540		10.66080			0.0000	0.00	0	33
Total AU\$ / R Future												10,088.20	1	22,691
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			2.79950	1.866	19.46	0.0082	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,770.29950	1,873.666	19.46	0.9918	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			2.89110	1.927	19.37	0.0084	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,750.39110	1,853.727	19.37	0.9916	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			2.84490	1.896	19.42	0.0083	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,760.34490	1,863.696	19.42	0.9917	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			39.06340	30.876	16.70	0.0678	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,744.46340	1,841.776	16.70	0.9322	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			38.53900	30.456	16.72	0.0669	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,753.93900	1,851.356	16.72	0.9331	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			39.59420	31.303	16.69	0.0686	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,734.99420	1,832.203	16.69	0.9314	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,777.20250	1,866.460	16.16	0.8760	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			96.16780	80.192	16.14	0.1262	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,758.96780	1,847.992	16.14	0.8738	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			95.28070	79.423	16.15	0.1251	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,768.08070	1,857.223	16.15	0.8749	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			94.40250	78.660	16.16	0.1240	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			215.02480	186.986	15.17	0.2279	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,424.22480	1,501.586	15.17	0.7721	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			213.38420	185.491	15.18	0.2264	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,432.58420	1,510.091	15.18	0.7736	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			216.68230	188.493	15.16	0.2295	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,415.88230	1,493.093	15.16	0.7705	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,088.20	1	22,691
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.21800		10.20940			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.41480		10.40690			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.60170		10.59220			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			2.52360	2.144	24.69	0.0074	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,523.12360	2,514.144	24.69	0.9926	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			2.52040	2.142	24.76	0.0074	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,533.12040	2,524.142	24.76	0.9926	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			2.51730	2.140	24.84	0.0074	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,543.11730	2,534.140	24.84	0.9926	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			89.78070	85.625	17.40	0.1515	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,412.88070	1,400.825	17.40	0.8485	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			88.71900	84.589	17.41	0.1500	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
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,421.81900	1,409.789	17.41	0.8500	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			87.67150	83.563	17.43	0.1484	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,430.77150	1,418.763	17.43	0.8516	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			289.61830	285.161	15.98	0.3378	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			977.41830	963.461	15.98	0.6622	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			287.22030	282.729	15.99	0.3355	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			985.02030	971.029	15.99	0.6645	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			284.84260	280.322	16.01	0.3332	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			992.64260	978.622	16.01	0.6668	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			13.42100		13.48070			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.74790		13.80990			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.06590		14.12540			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			6.80780	6.204	29.28	0.0130	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,576.10780	3,635.204	29.28	0.9870	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			6.79480	6.194	29.34	0.0130	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,586.09480	3,645.194	29.34	0.9870	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			6.78210	6.185	29.39	0.0130	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,596.08210	3,655.185	29.39	0.9870	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			134.06440	122.143	20.21	0.1438	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,194.16440	2,244.243	20.21	0.8562	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			133.07160	121.220	20.22	0.1428	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,203.17160	2,253.320	20.22	0.8572	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			132.08440	120.303	20.23	0.1419	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,212.18440	2,262.403	20.23	0.8581	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			419.03950	398.384	19.26	0.3088	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,673.63950	1,712.484	19.26	0.6912	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			416.98520	396.418	19.28	0.3075	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,681.58520	1,720.518	19.28	0.6925	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			414.94230	394.459	19.29	0.3062	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,689.54230	1,728.559	19.29	0.6938	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			1.94830		1.95820			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.95960		1.96940			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.97440		1.98450			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10

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	13/03/2017	Foreign Exchange Option	2.48	Call			7.13020	5.610	27.79	0.0089	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,225.13020	5,322.610	27.79	0.9911	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			7.05260	5.559	28.16	0.0087	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,325.05260	5,422.558	28.16	0.9913	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			6.98210	5.513	28.53	0.0086	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,424.98210	5,522.513	28.53	0.9914	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			168.16450	148.420	19.17	0.1314	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,074.16450	3,152.420	19.17	0.8686	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			187.29630	165.763	18.98	0.1450	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,893.29630	2,969.763	18.98	0.8550	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			177.45360	156.834	19.08	0.1380	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,983.45360	3,060.834	19.08	0.8620	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,260.83200	2,322.334	17.63	0.7133	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			549.98160	508.416	17.48	0.3076	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,104.98160	2,164.416	17.48	0.6924	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			527.44240	486.572	17.55	0.2969	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,182.44240	2,242.572	17.55	0.7031	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			505.83200	466.334	17.63	0.2867	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			1.93780		1.94870			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.98350		1.99480			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			15.83610	12.962	22.27	0.0230	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,328.83610	3,434.962	22.27	0.9770	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			17.44340	14.469	21.63	0.0260	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,130.44340	3,236.469	21.63	0.9740	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			16.60400	13.681	21.95	0.0244	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,229.60400	3,335.681	21.95	0.9756	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			298.92700	265.468	17.95	0.2181	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,150.92700	2,230.468	17.95	0.7819	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			334.89840	298.895	17.79	0.2407	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,986.89840	2,063.895	17.79	0.7593	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			316.41220	281.702	17.87	0.2292	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,068.41220	2,146.702	17.87	0.7708	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			1.72790		1.73300			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.76050		1.76600			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.79000		1.79530			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 HK\$/R Future												0.00	0	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call		7.11810	5.485	25.34	0.0105	0.00	0	0	
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put		4,077.11810	4,126.485	25.34	0.9895	0.00	0	0	
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call		6.97770	5.386	25.76	0.0102	0.00	0	0	
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put		4,176.97770	4,226.387	25.76	0.9898	0.00	0	0	
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call		6.84980	5.298	26.18	0.0099	0.00	0	0	
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put		4,276.84980	4,326.298	26.18	0.9901	0.00	0	0	
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call		251.15070	235.595	20.43	0.1982	0.00	0	0	
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put		2,391.15070	2,430.595	20.43	0.8018	0.00	0	0	
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call		278.74390	261.629	20.16	0.2173	0.00	0	0	
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put		2,218.74390	2,256.629	20.16	0.7827	0.00	0	0	
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call		264.55130	248.232	20.29	0.2075	0.00	0	0	
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put		2,304.55130	2,343.232	20.29	0.7925	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call		534.28680	509.023	19.44	0.3078	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put		2,181.28680	2,209.023	19.44	0.6922	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call		575.25790	548.992	19.19	0.3284	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put		2,022.25790	2,048.992	19.19	0.6716	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call		554.31940	528.562	19.32	0.3179	0.00	0	0	
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put		2,101.31940	2,128.562	19.32	0.6821	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			0.12780	0.12810			0.0000	0.00	0	0	
KES / R	On	19/06/2017	Foreign Exchange Future			0.12770	0.12710			0.0000	0.00	0	0	
KES / R	On	18/09/2017	Foreign Exchange Future			0.12780	0.12750			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			9.69330	9.74590			0.0000	0.00	0	58	
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.84080	9.89430			0.0000	0.00	0	0	
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.97960	10.03340			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		5.82520	4.745	18.33	0.0206	0.00	0	0	
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put		1,369.92520	1,421.445	18.33	0.9794	0.00	0	0	
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call		6.04870	4.934	18.24	0.0215	0.00	0	0	
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put		1,350.14870	1,401.634	18.24	0.9785	0.00	0	0	
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call		5.93570	4.838	18.28	0.0210	0.00	0	0	
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put		1,360.03570	1,411.538	18.28	0.9790	0.00	0	0	
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call		96.35510	83.328	16.28	0.1633	0.00	0	0	
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put		1,142.05510	1,182.528	16.28	0.8367	0.00	0	0	
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call		95.07450	82.171	16.29	0.1614	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,150.77450	1,191.371	16.29	0.8386	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			93.81080	81.029	16.31	0.1595	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,159.51080	1,200.229	16.31	0.8405	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			280.58820	258.215	15.25	0.3390	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			827.18820	858.616	15.25	0.6610	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			278.01670	255.755	15.26	0.3364	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			834.61670	866.155	15.26	0.6636	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			283.18380	260.702	15.23	0.3416	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			819.78380	851.102	15.23	0.6584	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			1.27960		1.27940			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.29810		1.29870			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31340		1.31510			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			1,406.00000	1,404.000		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			1,506.00000	1,504.000		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			1,606.00000	1,604.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			913.00000	919.000		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			1,013.00000	1,019.000		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			813.00000	819.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			449.00000	466.000		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			549.00000	566.000		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			649.00000	666.000		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			1.25930		1.24930			0.0000	25,186.00	20	20
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.26250		1.25240			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.26590		1.25560			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												25,186.00	20	8,115

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$												25,186.00	20	8,115
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.07510		1.07790			0.0000	0.00	0	748
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08040		1.08320			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.08590		1.08870			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	26,100
Total QUANTO € / \$												0.00	0	26,100
RAIN	On	13/03/2017	Foreign Exchange Future			22,551.88000		22,653.23000			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			9.44380		9.49060			0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future			9.61870		9.66700			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			4.39680	3.314	19.12	0.0148	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,503.79680	1,549.514	19.12	0.9852	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			4.32560	3.250	19.16	0.0145	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,513.72560	1,559.450	19.16	0.9855	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			4.25580	3.188	19.21	0.0142	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,523.65580	1,569.388	19.21	0.9858	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			123.04720	107.396	16.09	0.2053	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			966.04720	998.696	16.09	0.7947	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			121.49710	105.976	16.11	0.2030	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			974.49710	1,007.276	16.11	0.7970	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			119.96720	104.575	16.13	0.2007	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			982.96720	1,015.874	16.13	0.7993	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			3.44740		3.52970			0.0000	68,948,000.00	20,000	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.41820		3.50040			0.0000	0.00	0	0
Total TRY / R Future												68,948,000.00	20,000	83
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.30180	0.139	31.24	0.0013	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,330.60180	1,412.740	31.24	0.9987	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.28390	0.131	31.24	0.0012	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,340.58390	1,422.731	31.24	0.9988	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.26700	0.123	31.24	0.0012	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,350.56700	1,432.723	31.24	0.9988	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			12.85570	8.863	20.48	0.0504	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			772.45570	850.663	20.48	0.9496	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			12.57530	8.635	20.54	0.0491	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			782.17530	860.434	20.54	0.9509	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			12.30350	8.413	20.61	0.0479	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			791.90350	870.213	20.61	0.9521	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												68,948,000.00	20,000	83
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33260		1.33160			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29380		1.29250			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.26110		1.25970			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												861,650,061.90	78,292	961,741
Total Options												15,420,320.40	54,000	1,441,724
Grand Total:												877,070,382.30	132,292	2,403,465