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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/01/2017 Foreign Exchange Future			13.33480		13.28990			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.34160		13.28990			0.0000	0.00	0	450
\$ / R On 30/01/2017 Foreign Exchange Future			13.34160		13.29450			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.33710		13.29690			0.0000	0.00	0	2,339
\$ / R On 10/02/2017 Foreign Exchange Future			13.36080		13.32110			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.37770		13.33800			0.0000	0.00	0	487
\$ / R On 22/02/2017 Foreign Exchange Future			13.38990		13.35010			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.39230		13.35260			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.39470		13.35500			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.40200		13.36220			0.0000	0.00	0	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.40440		13.36470			0.0000	0.00	0	712
\$ / R On 01/03/2017 Foreign Exchange Future			13.40690		13.36720			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.43670		13.39670			0.0000	604,584,316.50	44,995	376,469
\$ / R On 29/03/2017 Foreign Exchange Future			13.47630		13.43600			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.48130		13.44090			0.0000	0.00	0	4,019
\$ / R On 11/04/2017 Foreign Exchange Future			13.50870		13.46800			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.51120		13.47040			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.51370		13.47290			0.0000	0.00	0	394
\$ / R On 18/04/2017 Foreign Exchange Future			13.52620		13.48520			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.53360		13.49250			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.54360		13.50240			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2017	Foreign Exchange Future			13.55110		13.50980			0.0000	0.00	0	2,200
\$ / R	On	26/05/2017	Foreign Exchange Future			13.62070		13.57940			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.68040		13.63910			0.0000	151,920,842.00	11,105	195,776
\$ / R	On	28/06/2017	Foreign Exchange Future			13.70280		13.66140			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.70780		13.66640			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.73770		13.69630			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.76000		13.71860			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.77000		13.72860			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.77500		13.73360			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.78490		13.74350			0.0000	0.00	0	500
\$ / R	On	29/08/2017	Foreign Exchange Future			13.85720		13.81550			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.90710		13.86520			0.0000	139,071.00	10	12,061
\$ / R	On	27/09/2017	Foreign Exchange Future			13.92950		13.88750			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.99430		13.95210			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.00430		13.96210			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.08420		14.04070			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.13420		14.08990			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.14420		14.09980			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.36130		14.31530			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.58810		14.54200			0.0000	0.00	0	70
Total \$ / R Future												756,644,229.50	56,110	623,639
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			0.40660	0.000	19.03	0.0000	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			740.50660	695.200	19.03	1.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			0.02790	0.034	64.89	0.0003	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,710.12790	1,658.434	64.89	0.9997	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			18.71270	15.000	23.59	0.1711	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			228.81270	173.400	23.59	0.8289	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			3.86290	2.065	32.57	0.0243	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			513.96290	460.465	32.57	0.9757	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			0.13140	0.125	48.70	0.0013	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			1,120.23140	1,068.525	48.70	0.9987	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			2.21750	2.781	28.03	0.0196	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			887.71750	841.181	28.03	0.9804	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			5.28670	8.019	24.37	0.0509	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			688.38670	650.919	24.37	0.9491	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			2.88970	4.585	26.47	0.0291	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			855.98970	817.485	26.47	0.9709	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			0.17960	0.354	36.29	0.0022	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,773.27960	1,733.254	36.29	0.9978	0.00	0	0
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			52.37530	50.384	17.92	0.1915	0.00	0	20,000
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			531.27530	489.584	17.92	0.8085	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			22.70750	22.836	19.44	0.0804	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			1,004.70750	965.136	19.44	0.9196	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			4.13900	4.256	22.02	0.0167	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,696.13900	1,656.556	22.02	0.9833	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	17/02/2017	Foreign Exchange Option	13.61	Call			125.14050	128.224	17.07	0.3483	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			397.14050	360.523	17.07	0.6517	0.00	0	50,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			91.73500	92.768	17.65	0.2483	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			591.63500	552.868	17.65	0.7517	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			0.00000	160.495	16.82	0.3794	7,222,288.50	45,000	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			0.00000	368.195	16.82	0.6206	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			131.35540	134.349	17.12	0.3300	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			468.75540	432.049	17.12	0.6700	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			272.64470	285.358	16.03	0.5706	0.00	0	50,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			220.04470	193.058	16.03	0.4294	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			203.03990	210.138	16.35	0.4646	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			310.43990	277.838	16.35	0.5354	0.00	0	36,000
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			194.98810	200.640	16.52	0.4424	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			339.98810	305.940	16.52	0.5576	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			6.54900	5.868	21.53	0.0201	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,851.54900	1,811.168	21.53	0.9799	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			136.61590	138.809	17.19	0.3213	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			514.41590	476.809	17.19	0.6787	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			58.16060	57.660	18.74	0.1509	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			923.46060	883.260	18.74	0.8491	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			78.09500	78.019	18.41	0.1925	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			810.89500	771.119	18.41	0.8075	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			4.14250	3.575	22.44	0.0101	97,690.45	27,326	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,827.44250	2,786.875	22.44	0.9899	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			3.77210	3.260	23.93	0.0088	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,107.07210	3,066.560	23.93	0.9912	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			3.53560	3.061	25.25	0.0079	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,356.83560	3,316.361	25.25	0.9921	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			3.36450	2.919	26.58	0.0072	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,606.66450	3,566.220	26.58	0.9928	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			3.22110	2.804	28.22	0.0066	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,916.52110	3,876.104	28.22	0.9934	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.52380	0.531	29.23	0.0014	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			5,033.82380	4,993.831	29.23	0.9986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.51430	0.521	29.23	0.0014	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			5,043.81430	5,003.821	29.23	0.9986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.18060	0.182	29.23	0.0005	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,603.48060	5,563.482	29.23	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.08680	0.087	29.23	0.0003	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,983.38680	5,943.387	29.23	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00190	0.002	29.23	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,843.30190	7,803.302	29.23	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00130	0.001	29.23	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			8,023.30130	7,983.301	29.23	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,211.65400	1,249.037	15.77	0.9602	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			14.95400	12.337	15.77	0.0398	0.00	0	250

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	12.50	Call			937.22770	969.964	15.72	0.9071	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			40.52770	33.264	15.72	0.0929	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.00000	754.274	15.67	0.8341	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			0.00000	67.574	15.67	0.1659	931,910.28	13,791	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			546.78890	565.846	15.92	0.7300	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			150.08890	129.146	15.92	0.2700	3,529,051.79	27,326	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			527.04090	545.346	15.96	0.7159	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			160.34090	138.646	15.96	0.2841	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			520.55670	538.612	15.97	0.7112	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			163.85670	141.912	15.97	0.2888	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			482.71190	499.287	16.05	0.6822	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			186.01190	162.587	16.05	0.3178	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			452.56930	467.940	16.11	0.6575	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			205.86930	181.240	16.11	0.3425	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			423.70090	437.900	16.18	0.6324	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			227.00090	201.200	16.18	0.3676	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			396.11290	409.175	16.24	0.6070	5,642,933.80	13,791	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			249.41290	222.475	16.24	0.3930	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			390.74750	403.589	16.25	0.6019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			254.04750	226.889	16.25	0.3981	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			280.05930	286.605	16.63	0.4800	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			383.35930	349.905	16.63	0.5200	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			227.28820	231.451	17.06	0.4091	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			480.58820	444.751	17.06	0.5909	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			211.80720	215.304	17.20	0.3869	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			515.10720	478.604	17.20	0.6131	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			197.30050	200.191	17.34	0.3655	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			550.60050	513.491	17.34	0.6345	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			159.17120	160.570	17.76	0.3064	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			662.47120	623.870	17.76	0.6936	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			137.77620	138.426	18.04	0.2712	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			741.07620	701.726	18.04	0.7288	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			119.02690	119.254	18.32	0.2394	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			822.32690	782.554	18.32	0.7606	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			101.11560	100.776	18.60	0.2077	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			914.41560	874.076	18.60	0.7923	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			88.45270	87.763	18.83	0.1846	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			991.75270	951.063	18.83	0.8154	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			76.22520	75.247	19.08	0.1615	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,079.52520	1,038.547	19.08	0.8385	56,845,886.70	54,736	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			71.82230	70.754	19.19	0.1531	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,115.12230	1,074.054	19.19	0.8469	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			65.69480	64.514	19.34	0.1412	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,168.99480	1,127.814	19.34	0.8588	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			54.98480	53.653	19.64	0.1199	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,278.28480	1,236.953	19.64	0.8801	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	14.65	Call			52.59850	51.242	19.72	0.1151	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,305.89850	1,264.542	19.72	0.8849	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			36.42280	35.463	20.22	0.0829	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,519.72280	1,478.763	20.22	0.9171	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			34.60940	33.653	20.26	0.0792	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,547.90940	1,506.953	20.26	0.9208	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			31.77710	30.831	20.33	0.0733	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,595.07710	1,554.131	20.33	0.9267	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			29.67290	28.738	20.39	0.0689	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,632.97290	1,592.038	20.39	0.9311	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			24.98270	24.089	20.54	0.0589	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,728.28270	1,687.389	20.54	0.9411	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			19.94810	19.124	20.73	0.0479	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,853.24810	1,812.424	20.73	0.9521	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			16.47290	15.715	20.89	0.0401	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,959.77290	1,919.015	20.89	0.9599	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			16.18800	15.437	20.90	0.0395	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,969.48800	1,928.737	20.90	0.9605	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			15.90830	15.163	20.92	0.0388	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,979.20830	1,938.463	20.92	0.9612	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			12.89840	12.229	21.09	0.0319	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,096.19840	2,055.529	21.09	0.9681	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			12.45440	11.798	21.12	0.0309	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,115.75440	2,075.098	21.12	0.9691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			8.76950	8.235	21.41	0.0222	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,312.06950	2,271.535	21.41	0.9778	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			8.17460	7.664	21.47	0.0208	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,351.47460	2,310.964	21.47	0.9792	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			7.35690	6.879	21.56	0.0188	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,410.65690	2,370.179	21.56	0.9812	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			5.17870	4.802	21.85	0.0135	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,608.47870	2,568.102	21.85	0.9865	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			32.72620	30.092	20.87	0.0620	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,036.72620	1,993.792	20.87	0.9380	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			352.13850	359.537	16.74	0.5036	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			416.13850	383.237	16.74	0.4964	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			97.58980	96.501	19.48	0.1703	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,276.68980	1,235.201	19.48	0.8297	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			255.16850	257.282	17.72	0.3628	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			727.16850	688.581	17.72	0.6372	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			346.69900	351.699	17.07	0.4595	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			536.29900	500.499	17.07	0.5405	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			305.88580	309.518	17.34	0.4171	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			615.48580	578.318	17.34	0.5829	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			255.73270	257.800	17.73	0.3615	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			735.33270	696.600	17.73	0.6385	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		8.39730	8.449	23.27	0.0169	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		3,557.99730	3,517.249	23.27	0.9831	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		262.32970	264.437	17.72	0.3666	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		729.42970	690.737	17.72	0.6334	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		176.37370	175.800	18.64	0.2557	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		1,081.17370	1,039.600	18.64	0.7443	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		200.62590	200.321	18.46	0.2804	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		1,018.12590	976.721	18.46	0.7196	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		103.32140	101.694	20.00	0.1527	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,660.92140	1,618.094	20.00	0.8473	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		56.82410	55.121	21.19	0.0879	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,244.42410	2,201.521	21.19	0.9121	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		19.35150	18.873	22.29	0.0335	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,186.95150	3,145.273	22.29	0.9665	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		457.07090	465.188	16.64	0.5320	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		454.67090	421.588	16.64	0.4680	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		344.43710	347.602	17.26	0.4296	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		642.03710	604.002	17.26	0.5704	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		258.46040	259.191	17.92	0.3406	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		856.06040	815.591	17.92	0.6594	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		237.94780	238.243	18.23	0.3127	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		958.14780	917.143	18.23	0.6873	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		579.20500	588.264	16.95	0.5557	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		499.80500	467.564	16.95	0.4443	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		82.22920	82.254	21.36	0.1078	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,472.82920	2,431.554	21.36	0.8922	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		510.81720	516.459	17.58	0.4723	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		741.71720	706.059	17.58	0.5277	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		465.80640	470.636	17.81	0.4402	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		826.70640	790.236	17.81	0.5598	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		430.73750	434.978	18.00	0.4142	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		716.38140	680.999	17.51	0.5175	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,078.17800	6,037.422	24.65	0.9887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,130.99790	1,153.555	16.16	0.7810	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		201.89790	183.155	16.16	0.2190	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		934.84060	951.514	16.32	0.7085	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		295.74060	271.113	16.32	0.2915	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		525.48140	531.399	17.51	0.4825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,444.40460	4,405.142	24.65	0.9566	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		30.68060	32.572	24.65	0.0402	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,541.58060	4,502.172	24.65	0.9598	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		19.59800	20.887	24.65	0.0272	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,030.49800	4,990.487	24.65	0.9728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		7.27800	7.822	24.65	0.0113	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,659.30680	2,619.475	21.42	0.8828	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		94.44400	95.893	21.51	0.1130	0.00	0	2,850

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	Put			2,715.34400	2,675.493	21.51	0.8870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			71.54030	72.669	22.39	0.0868	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,162.44030	3,122.269	22.39	0.9132	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			33.50460	35.542	24.65	0.0434	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,345.53510	2,305.830	20.92	0.8553	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			113.00840	114.542	21.13	0.1327	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,473.90840	2,434.142	21.13	0.8673	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			105.42990	106.930	21.28	0.1247	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,566.32990	2,526.530	21.28	0.8753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			98.40680	99.875	21.42	0.1172	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			2,048.38840	2,008.885	20.44	0.8222	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			131.85750	133.494	20.80	0.1521	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,272.75750	2,233.094	20.80	0.8479	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			125.51370	127.113	20.91	0.1457	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,336.41370	2,296.713	20.91	0.8543	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			124.63510	126.230	20.92	0.1447	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,021.80390	1,982.327	20.39	0.8188	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			159.75670	161.570	20.41	0.1800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,030.65670	1,991.170	20.41	0.8200	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			158.61830	160.424	20.42	0.1789	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			2,039.51830	2,000.024	20.42	0.8211	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			157.48840	159.285	20.44	0.1778	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,187.57180	1,148.923	18.70	0.6688	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			249.01540	251.020	19.43	0.2633	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,499.91540	1,460.620	19.43	0.7367	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			172.87210	174.782	20.24	0.1928	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,933.77210	1,894.382	20.24	0.8072	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			160.90390	162.727	20.39	0.1812	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			986.33030	948.722	18.22	0.6130	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			387.06120	390.630	18.27	0.3805	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,007.96120	970.230	18.27	0.6195	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			368.21970	371.519	18.39	0.3655	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,059.11970	1,021.119	18.39	0.6345	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			326.67180	329.323	18.70	0.3312	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			901.63750	864.578	18.00	0.5858	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			424.64350	428.787	18.04	0.4095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			915.54350	878.387	18.04	0.5905	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			409.77760	413.689	18.13	0.3982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			950.67760	913.289	18.13	0.6018	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			395.43030	399.122	18.22	0.3870	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,686.79970	2,647.501	21.43	0.8759	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			696.15710	706.044	17.06	0.5754	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			534.75710	503.244	17.06	0.4246	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			108.19970	110.301	21.43	0.1241	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			614.52480	621.790	17.35	0.5245	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			648.12480	613.990	17.35	0.4755	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	12/07/2017	Foreign Exchange Option	13.95	Call			556.55600	562.410	17.76	0.4731	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			810.25600	774.710	17.76	0.5269	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			52.63640	57.811	24.57	0.0622	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,336.33640	4,300.111	24.57	0.9378	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			399.85290	403.951	18.78	0.3563	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,241.25290	1,203.951	18.78	0.6437	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			941.96460	956.015	16.70	0.6624	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			413.36460	386.015	16.70	0.3376	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			480.67810	485.687	18.32	0.4094	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,052.07810	1,015.687	18.32	0.5906	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			126.67040	130.373	21.61	0.1317	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,923.07040	2,885.373	21.61	0.8683	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			793.75340	803.778	17.12	0.5899	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			560.15340	528.778	17.12	0.4101	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			706.22320	714.315	17.41	0.5399	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			682.72320	649.415	17.41	0.4601	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			898.45260	908.966	17.11	0.6043	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			582.95260	551.766	17.11	0.3957	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			152.18150	157.223	21.95	0.1417	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,176.68150	3,140.023	21.95	0.8583	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			843.91030	852.683	17.45	0.5601	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			728.71030	695.583	17.45	0.4399	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			839.55430	848.252	17.46	0.5580	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			734.35430	701.152	17.46	0.4420	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			661.04760	667.575	18.11	0.4679	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			544.82600	514.741	16.97	0.3666	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,134.80000	986,092.900	24.02	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,402.83280	1,424.628	16.40	0.7660	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			287.63280	267.528	16.40	0.2340	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,237.98680	1,256.054	16.56	0.7170	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			372.78680	348.954	16.56	0.2830	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,010.02600	1,021.841	16.97	0.6334	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,661.66310	3,625.383	22.77	0.8705	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			146.34350	151.975	22.79	0.1291	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,671.14350	3,634.875	22.79	0.8709	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			119.22880	125.595	23.93	0.1061	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,254.02880	4,218.495	23.93	0.8939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.02	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,303.67360	3,266.831	22.06	0.8522	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			166.96650	172.072	22.12	0.1462	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,331.76650	3,294.972	22.12	0.8538	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			147.38540	152.995	22.75	0.1299	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,652.18540	3,615.895	22.75	0.8701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			146.86310	152.483	22.77	0.1295	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,343.19670	1,306.784	18.79	0.6132	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			217.94400	224.066	21.12	0.1873	0.00	0	960

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	16.40	Put			2,752.74400	2,716.966	21.12	0.8127	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			182.43320	187.153	21.69	0.1589	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,117.23320	3,080.053	21.69	0.8411	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			168.87360	173.931	22.06	0.1478	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,015.84760	980.475	18.11	0.5321	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			627.49870	633.765	18.25	0.4496	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,082.29870	1,046.665	18.25	0.5504	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			580.37360	586.323	18.47	0.4232	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,185.17360	1,149.223	18.47	0.5768	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			518.39670	523.884	18.79	0.3868	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			987.24920	998.058	17.10	0.6156	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			599.74920	568.558	17.10	0.3844	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			171.28560	177.668	22.21	0.1473	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,413.78560	3,378.168	22.21	0.8527	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			573.27010	580.329	18.88	0.3945	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,431.17010	1,396.029	18.88	0.6055	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			191.43540	200.205	22.61	0.1527	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,679.33540	3,645.905	22.61	0.8473	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,076.77340	1,088.686	17.09	0.6262	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			614.67340	584.386	17.09	0.3738	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,168.64960	1,181.185	17.04	0.6366	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			627.94960	596.985	17.04	0.3634	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			214.92100	225.491	22.87	0.1593	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,914.22100	3,881.291	22.87	0.8407	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,304.46810	1,320.803	16.88	0.6692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			564.56810	536.603	16.88	0.3308	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			274.61100	284.059	21.98	0.1925	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,484.71100	3,449.859	21.98	0.8075	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			0.00000	2,245.098	14.90	0.8912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			0.00000	110.898	14.90	0.1088	4,542,041.19	40,957	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			0.00000	1,391.363	16.79	0.6900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			0.00000	487.163	16.79	0.3100	9,939,584.65	20,403	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			283.09050	292.317	21.82	0.1980	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,393.19050	3,358.117	21.82	0.8020	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			221.32280	232.218	23.24	0.1571	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,191.42280	4,158.018	23.24	0.8429	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			275.44230	284.866	21.97	0.1930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,475.54230	3,440.666	21.97	0.8070	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			320.48470	330.803	21.28	0.2223	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,050.58470	3,016.603	21.28	0.7777	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			273.78360	283.255	22.00	0.1919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,493.88360	3,459.055	22.00	0.8081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			285.70990	294.873	21.77	0.1997	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,365.80990	3,330.673	21.77	0.8003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			440.46650	450.358	20.31	0.2912	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,350.56650	2,316.158	20.31	0.7088	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	17.24	Call			279.65260	288.970	21.89	0.1957	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,429.75260	3,394.770	21.89	0.8043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			355.13820	365.325	20.96	0.2427	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,815.23820	2,781.125	20.96	0.7573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			924.50240	933.894	17.94	0.5262	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,014.60240	979.694	17.94	0.4738	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			289.26070	298.331	21.70	0.2020	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,329.36070	3,294.131	21.70	0.7980	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			798.57680	807.296	18.39	0.4713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,238.67680	1,203.096	18.39	0.5287	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			996.35340	1,006.248	17.70	0.5559	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			906.45340	872.048	17.70	0.4441	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			0.00000	410.597	20.59	0.2689	16,816,817.23	40,957	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			0.00000	2,516.397	20.59	0.7311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			936.20000	945.671	17.91	0.5311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			996.30000	961.471	17.91	0.4689	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			959.99270	969.433	17.82	0.5409	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			960.09270	925.233	17.82	0.4591	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			808.63640	817.400	18.36	0.4759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,218.73640	1,183.200	18.36	0.5241	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,287.74450	1,303.596	16.90	0.6639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			577.84450	549.396	16.90	0.3361	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,237.02300	1,250.178	17.02	0.6439	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			637.22300	605.978	17.02	0.3561	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			229.59940	240.529	23.16	0.1612	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,149.79940	4,116.329	23.16	0.8388	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			403.25450	415.334	22.04	0.2346	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,597.95450	3,564.034	22.04	0.7654	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			405.24680	417.264	22.01	0.2357	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,579.94680	3,545.964	22.01	0.7643	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			404.25100	416.297	22.02	0.2351	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,588.95100	3,554.997	22.02	0.7649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			538.92270	549.299	22.00	0.2692	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,696.92270	3,661.199	22.00	0.7308	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			537.78980	548.205	22.02	0.2687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,705.78980	3,670.105	22.02	0.7313	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,698.73920	1,709.903	17.74	0.6649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			796.73920	761.803	17.74	0.3351	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			540.05410	550.397	21.99	0.2698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,688.05410	3,652.297	21.99	0.7302	0.00	0	0
Total \$ / R Option												105,568,204.60	284,287	1,540,335
Total \$ / R												862,212,434.10	340,397	2,163,974
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		13.43670		13.39670			0.0000	13,436.70	1	463
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Future		13.68040		13.63910			0.0000	0.00	0	44

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	18/09/2017	Foreign Exchange Future				13.90710		13.86520			0.0000	0.00	0	0
Total \$ / R MAXI Future												13,436.70	1	507
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call				337.02780	292.418	26.53	0.0073	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put				359,667.02780	355,622.418	26.53	0.9927	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call				336.45130	291.950	26.58	0.0072	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put				360,666.45130	356,621.950	26.58	0.9928	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call				335.87220	291.480	26.63	0.0072	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put				361,665.87220	357,621.480	26.63	0.9928	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				8,762.79330	8,904.905	21.68	0.1056	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				281,852.79330	277,864.905	21.68	0.8944	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				8,703.62710	8,845.388	21.69	0.1049	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				282,793.62710	278,805.388	21.69	0.8951	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				8,644.90680	8,786.477	21.70	0.1043	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				283,734.90680	279,746.476	21.70	0.8957	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				41,338.53470	41,908.501	19.50	0.3211	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				168,818.53470	165,198.501	19.50	0.6789	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				41,133.75570	41,704.158	19.52	0.3198	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				169,613.75570	165,994.158	19.52	0.6802	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				40,930.11760	41,501.365	19.53	0.3184	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				170,410.11760	166,791.365	19.53	0.6816	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												13,436.70	1	507
£ / R	On	31/01/2017	Foreign Exchange Future			16.77430		16.73130			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.86850		16.82630			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.91380		16.87110			0.0000	19,061,852.60	1,127	51,521
£ / R	On	31/03/2017	Foreign Exchange Future			16.97660		16.93390			0.0000	0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			17.02500		16.98170			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			17.06970		17.02570			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			17.08090		17.03660			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.26440		17.22000			0.0000	167,326,564.80	9,692	22,310
£ / R	On	18/09/2017	Foreign Exchange Future			17.59620		17.55160			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.93310		17.88620			0.0000	0.00	0	5,755
Total £ / R Future												186,388,417.40	10,819	80,501
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			281.31790	231.899	23.68	0.5675	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			152.61790	146.199	23.68	0.4325	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			126.51860	128.221	22.74	0.2044	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,190.21860	1,149.721	22.74	0.7956	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			434.43170	447.579	20.39	0.4864	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			563.33170	533.779	20.39	0.5136	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			100.96740	102.583	23.23	0.1478	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,729.86740	1,688.783	23.23	0.8522	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	19.00	Call			59.41040	60.503	24.01	0.0931	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,188.31040	2,146.703	24.01	0.9069	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1.64790	1.513	33.51	0.0026	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,880.54790	6,837.713	33.51	0.9974	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1.62890	1.495	33.51	0.0026	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,890.52890	6,847.695	33.51	0.9974	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			13.92450	12.970	29.17	0.0208	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,142.82450	4,099.170	29.17	0.9792	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1.66710	1.531	33.51	0.0026	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,870.56710	6,827.731	33.51	0.9974	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			215.48680	219.242	22.21	0.2451	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,461.58680	1,422.642	22.21	0.7549	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			612.08080	626.944	20.18	0.5172	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			660.38080	631.944	20.18	0.4828	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,961.30150	6,916.564	27.95	0.9917	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			7.00150	6.265	27.95	0.0083	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			706.53090	722.951	19.98	0.5388	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			669.93090	642.051	19.98	0.4612	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			20.25290	20.635	25.08	0.0216	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,840.25290	6,796.235	25.08	0.9784	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			20.54140	20.929	25.08	0.0218	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,820.54140	6,776.529	25.08	0.9782	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			20.39660	20.782	25.08	0.0217	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,830.39660	6,786.382	25.08	0.9783	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			896.55270	910.481	19.41	0.4716	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,354.95270	1,324.280	19.41	0.5284	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			903.58370	917.644	19.39	0.4743	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,341.98370	1,311.444	19.39	0.5257	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			900.06150	914.055	19.40	0.4729	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,348.46150	1,317.855	19.40	0.5271	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			136.58770	140.345	23.90	0.0829	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,410.38770	7,367.245	23.90	0.9171	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			137.63690	141.419	23.90	0.0834	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,391.43690	7,348.319	23.90	0.9166	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			137.11140	140.881	23.90	0.0832	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,400.91140	7,357.781	23.90	0.9168	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												186,388,417.40	10,819	84,001
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11776		0.11795			0.0000	0.00	0	362
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12048		0.12066			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12310		0.12328			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			18.04280	17.176	26.96	0.0392	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	0.14	Put			2,223.34280	2,241.376	26.96	0.9608	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			2.47810	2.327	26.96	0.0065	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,207.77810	3,226.527	26.96	0.9935	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.25910	0.240	26.96	0.0008	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,205.55910	4,224.440	26.96	0.9992	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			6.76450	6.152	23.12	0.0108	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,940.26450	4,958.252	23.12	0.9892	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			59.33500	55.915	23.12	0.0754	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,992.83500	3,008.015	23.12	0.9246	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			20.85960	19.327	23.12	0.0300	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,954.35960	3,971.427	23.12	0.9700	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			177.48400	177.930	22.85	0.1619	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,849.58400	2,868.130	22.85	0.8381	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			87.34550	87.953	22.85	0.0903	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,759.44550	3,778.153	22.85	0.9097	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			41.10040	41.604	22.85	0.0475	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,713.20040	4,731.803	22.85	0.9525	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,123
€ / R	On	31/01/2017	Foreign Exchange Future			14.25250		14.27230			0.0000	0.00	0	12
€ / R	On	06/02/2017	Foreign Exchange Future			14.27100		14.29150			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.32800		14.34840			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.34060		14.36110			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.38310		14.40320			0.0000	31,570,904.50	2,195	80,809
€ / R	On	15/03/2017	Foreign Exchange Future			14.38950		14.40970			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.44210		14.46260			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.48880		14.50860			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.71660		14.73590			0.0000	18,896,114.40	1,284	79,648
€ / R	On	18/09/2017	Foreign Exchange Future			15.03640		15.05650			0.0000	0.00	0	1,396
€ / R	On	18/12/2017	Foreign Exchange Future			15.36470		15.38510			0.0000	0.00	0	154
Total € / R Future												50,467,018.90	3,479	164,456
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			2.07910	1.451	25.88	0.0100	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			1,029.77910	1,048.951	25.88	0.9900	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Call			68.82850	59.860	15.37	0.2628	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Put			297.32850	308.860	15.37	0.7372	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			13.12990	8.946	18.01	0.0320	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,424.72990	1,440.946	18.01	0.9680	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			61.59870	52.712	17.10	0.1428	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			870.49870	882.112	17.10	0.8572	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			579.70380	584.914	16.27	0.6793	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			4.74760	4.070	21.46	0.0111	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,771.54760	2,790.970	21.46	0.9889	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			3.21950	2.934	28.99	0.0063	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	18.69	Put			4,290.01950	4,309.834	28.99	0.9937	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			3.21800	2.934	29.04	0.0063	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			182.90380	168.014	16.27	0.3207	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,300.01800	4,319.834	29.04	0.9937	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			3.16750	2.887	29.04	0.0062	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,309.96750	4,329.787	29.04	0.9938	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			28.58650	24.209	18.88	0.0598	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,625.38650	1,641.109	18.88	0.9402	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			784.85940	761.433	14.77	0.8336	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			71.65940	68.333	14.77	0.1664	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			373.38020	352.731	15.24	0.5534	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			270.18020	269.631	15.24	0.4466	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			132.54520	120.417	16.94	0.2387	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			782.84520	790.917	16.94	0.7613	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			157.73370	146.100	17.24	0.2449	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			915.13370	924.000	17.24	0.7551	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			315.89780	301.347	16.38	0.4033	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			607.29780	612.547	16.38	0.5967	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			24.56870	18.983	21.18	0.0266	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,488.66870	4,502.383	21.18	0.9734	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			206.26890	199.399	18.68	0.2144	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			321.66370	321.220	15.91	0.3188	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,730.36890	1,742.799	18.68	0.7856	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			24.91320	19.375	21.18	0.0271	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,469.01320	4,482.775	21.18	0.9729	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			24.74030	19.178	21.18	0.0269	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,478.84030	4,492.578	21.18	0.9731	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			947.56370	927.820	15.91	0.6812	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,545.76140	4,564.221	23.29	0.9019	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			122.82710	121.163	23.25	0.0986	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,526.32710	4,544.763	23.25	0.9014	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			122.54350	120.891	23.27	0.0984	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,536.04350	4,554.492	23.27	0.9016	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			122.26140	120.621	23.29	0.0981	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,022.01430	3,035.958	19.97	0.7770	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,030.74620	3,044.734	19.98	0.7778	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			121.78850	122.995	23.67	0.0851	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,146.68850	6,168.295	23.67	0.9149	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			348.39250	341.888	19.95	0.2237	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,013.29250	3,027.188	19.95	0.7763	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			347.11430	340.658	19.97	0.2230	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			345.84620	339.434	19.98	0.2222	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												50,467,018.90	3,479	166,136

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	13/03/2017	Foreign Exchange Future			10.12220		10.08820			0.0000	161,955.20	16	22,324
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.28420		10.24910			0.0000	0.00	0	125
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.43740		10.40220			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.59250		10.55540			0.0000	0.00	0	33
Total AU\$ / R Future												161,955.20	16	22,707
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1.92690	1.755	19.02	0.0079	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,853.72690	1,819.555	19.02	0.9921	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1.89610	1.723	19.06	0.0078	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,863.69610	1,829.524	19.06	0.9922	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1.86610	1.693	19.11	0.0076	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,873.66610	1,839.493	19.11	0.9924	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,851.35600	1,817.574	16.65	0.9304	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			31.30260	32.645	16.62	0.0713	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,832.20260	1,798.445	16.62	0.9287	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			30.87630	32.206	16.63	0.0705	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,841.77630	1,808.006	16.63	0.9295	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			30.45600	31.774	16.65	0.0696	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,866.46000	1,835.895	16.21	0.8704	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			80.19240	84.860	16.18	0.1318	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,847.99240	1,817.460	16.18	0.8682	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			79.42310	84.073	16.19	0.1307	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,857.22310	1,826.673	16.19	0.8693	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			78.66000	83.295	16.21	0.1296	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			186.98570	195.260	15.18	0.2352	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,501.58570	1,472.760	15.18	0.7648	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			185.49110	193.751	15.19	0.2336	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,510.09110	1,481.251	15.19	0.7664	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			188.49300	196.782	15.17	0.2367	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,493.09300	1,464.282	15.17	0.7633	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												161,955.20	16	22,707
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.26690		10.21800			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.46530		10.41480			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.65270		10.60170			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			2.14390	1.813	24.00	0.0066	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,514.14390	2,464.913	24.00	0.9934	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			2.14200	1.813	24.08	0.0065	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,524.14200	2,474.913	24.08	0.9935	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			2.14030	1.812	24.16	0.0065	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,534.14030	2,484.912	24.16	0.9935	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	11.73	Call			85.62520	88.534	17.14	0.1573	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,400.82520	1,353.234	17.14	0.8427	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			84.58860	87.466	17.16	0.1556	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,409.78860	1,362.166	17.16	0.8444	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			83.56320	86.410	17.17	0.1540	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,418.76320	1,371.110	17.17	0.8460	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			285.16110	294.455	15.75	0.3484	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			963.46110	921.755	15.75	0.6516	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			282.72940	291.973	15.77	0.3460	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			971.02940	929.274	15.77	0.6540	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			280.32160	289.517	15.78	0.3437	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			978.62160	936.817	15.78	0.6563	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			13.47790		13.42100			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.80690		13.74790			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.12340		14.06590			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			6.20410	5.328	28.57	0.0117	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,635.20410	3,577.428	28.57	0.9883	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			6.19440	5.321	28.62	0.0116	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,645.19440	3,587.421	28.62	0.9884	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			6.18490	5.314	28.68	0.0116	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,655.18490	3,597.414	28.68	0.9884	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			122.14290	125.595	20.02	0.1480	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,244.24290	2,188.695	20.02	0.8520	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			121.21950	124.642	20.03	0.1471	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,253.31950	2,197.742	20.03	0.8529	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			120.30340	123.697	20.04	0.1461	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,262.40340	2,206.797	20.04	0.8539	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			398.38390	404.939	19.02	0.3148	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,712.48390	1,661.539	19.02	0.6852	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			396.41780	402.921	19.03	0.3135	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,720.51780	1,669.521	19.03	0.6865	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			394.45890	400.914	19.05	0.3122	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,728.55890	1,677.514	19.05	0.6878	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			1.95070		1.94830			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.96270		1.95960			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.97820		1.97440			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 CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			5.60970	4.774	27.43	0.0078	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,322.60970	5,297.774	27.43	0.9922	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			5.55850	4.738	27.81	0.0077	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,422.55850	5,397.738	27.81	0.9923	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			5.51250	4.706	28.18	0.0076	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,522.51250	5,497.706	28.18	0.9924	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			148.42040	147.315	19.04	0.1315	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,152.42040	3,120.315	19.04	0.8685	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			165.76340	164.475	18.84	0.1451	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,969.76340	2,937.475	18.84	0.8549	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			156.83370	155.641	18.94	0.1381	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,060.83370	3,028.641	18.94	0.8619	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,322.33400	2,287.311	17.52	0.7107	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			508.41620	511.261	17.36	0.3104	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,164.41620	2,129.261	17.36	0.6896	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			486.57210	489.829	17.44	0.2997	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,242.57210	2,207.829	17.44	0.7003	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			466.33400	469.311	17.52	0.2893	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			1.93510		1.93780			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.98100		1.98350			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			12.96230	11.105	22.15	0.0204	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,434.96230	3,460.105	22.15	0.9796	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			14.46860	12.492	21.53	0.0232	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,236.46860	3,261.492	21.53	0.9768	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			13.68130	11.766	21.84	0.0217	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,335.68130	3,360.766	21.84	0.9783	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			281.70200	270.739	17.79	0.2237	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,146.70200	2,160.739	17.79	0.7763	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			265.46810	255.162	17.88	0.2129	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,230.46810	2,245.162	17.88	0.7871	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			298.89500	287.256	17.71	0.2351	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,063.89500	2,077.256	17.71	0.7649	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			1.73280		1.72790			0.0000	207,936.00	120	15,930

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	19/06/2017	Foreign Exchange Future			1.76550		1.76050			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.79490		1.79000			0.0000	0.00	0	0
Total HK\$/R Future												207,936.00	120	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			5.48490	4.670	24.82	0.0093	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,126.48490	4,076.670	24.82	0.9907	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			5.38650	4.591	25.24	0.0091	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,226.38650	4,176.592	25.24	0.9909	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			5.29750	4.521	25.66	0.0088	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,326.29750	4,276.521	25.66	0.9912	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			235.59550	235.613	20.18	0.2001	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,430.59550	2,380.614	20.18	0.7999	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			261.62940	261.861	19.90	0.2196	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,256.62940	2,206.861	19.90	0.7804	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			248.23220	248.348	20.04	0.2096	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,343.23220	2,293.348	20.04	0.7904	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			509.02300	512.469	19.25	0.3112	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,209.02300	2,163.469	19.25	0.6888	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			548.99160	552.503	18.99	0.3321	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,048.99160	2,003.503	18.99	0.6679	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			528.56200	532.034	19.12	0.3215	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,128.56200	2,083.034	19.12	0.6785	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												207,936.00	120	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.12830		0.12780			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12830		0.12770			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12830		0.12780			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			9.72340		9.69330			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.87110		9.84080			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.01170		9.97960			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			4.74490	4.541	18.05	0.0202	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,421.44490	1,391.141	18.05	0.9798	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			4.93390	4.736	17.96	0.0211	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,401.63390	1,371.336	17.96	0.9789	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			4.83830	4.638	18.00	0.0207	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,411.53830	1,381.238	18.00	0.9793	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			83.32810	86.320	16.20	0.1687	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	10.94	Put			1,182.52810	1,155.219	16.20	0.8313	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			82.17080	85.158	16.22	0.1667	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,191.37080	1,164.058	16.22	0.8333	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			81.02940	84.012	16.24	0.1648	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,200.22940	1,172.912	16.24	0.8352	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			258.21550	265.262	15.15	0.3470	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			858.61550	833.562	15.15	0.6530	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			255.75530	262.787	15.16	0.3443	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			866.15530	841.087	15.16	0.6557	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			260.70220	267.761	15.13	0.3496	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			851.10220	826.061	15.13	0.6504	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			1.27750		1.27960			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.29600		1.29810			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31140		1.31340			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			1,404.00000	1,425.000		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			1,504.00000	1,525.000		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			1,604.00000	1,625.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			919.00000	940.000		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			1,019.00000	1,040.000		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			819.00000	840.000		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			466.00000	486.000		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			566.00000	586.000		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			666.00000	686.000		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			1.25880		1.25930			0.0000	0.00	0	20
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.26200		1.26250			0.0000	5,107,314.00	4,047	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.26530		1.26590			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												5,107,314.00	4,047	4,068
Total QUANTO £ / \$												5,107,314.00	4,047	4,068
QUANTO €On	13/03/2017	Foreign Exchange Future			1.07040		1.07510				0.0000	21,408.00	20	728
QUANTO €On	19/06/2017	Foreign Exchange Future			1.07570		1.08040				0.0000	13,608,680.70	12,651	12,701
QUANTO €On	18/09/2017	Foreign Exchange Future			1.08120		1.08590				0.0000	0.00	0	0
Total QUANTO € / \$ Future												13,630,088.70	12,671	13,429
Total QUANTO € / \$												13,630,088.70	12,671	13,429
RAIN	On	13/03/2017	Foreign Exchange Future		22,559.51000		22,551.88000				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		9.44050		9.44380				0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future		9.61590		9.61870				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		3.31360	2.751	18.88	0.0128		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		1,549.51360	1,552.251	18.88	0.9872		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		3.25010	2.706	18.94	0.0125		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		1,559.45010	1,562.206	18.94	0.9875		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		3.18820	2.663	19.00	0.0123		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		1,569.38820	1,572.163	19.00	0.9877		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		107.39610	103.548	15.96	0.2013		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		998.69610	997.648	15.96	0.7987		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		105.97570	102.179	15.98	0.1990		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		1,007.27570	1,006.279	15.98	0.8010		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		104.57450	100.830	16.00	0.1967		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		1,015.87450	1,014.931	16.00	0.8033		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		3.44910		3.44740				0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future		3.41690		3.41820				0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call		0.13950	0.123	31.21	0.0012		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put		1,412.73950	1,411.023	31.21	0.9988		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call		0.13070	0.115	31.21	0.0011		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put		1,422.73070	1,421.015	31.21	0.9989		0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call		0.12250	0.108	31.21	0.0010		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,432.72250	1,431.008	31.21	0.9990	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			8.86320	8.259	20.30	0.0479	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			850.66320	851.359	20.30	0.9521	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			8.63450	7.975	20.33	0.0464	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			860.43450	861.075	20.33	0.9536	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			8.41290	7.702	20.37	0.0449	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			870.21290	870.802	20.37	0.9551	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	83
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33770		1.33260			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29010		1.29380			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.25890		1.26110			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,012,620,396.40	87,263	932,284
Total Options												105,568,204.60	284,287	1,545,515
Grand Total:												1,118,188,601.00	371,550	2,477,799