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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/02/2017 Foreign Exchange Future			13.45230		13.45060			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.46650		13.46700			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.47850		13.47910			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.48090		13.48150			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.48330		13.48390			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.49050		13.49120			0.0000	0.00	0	1,673
\$ / R On 28/02/2017 Foreign Exchange Future			13.49300		13.49360			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.49540		13.49600			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.52440		13.52530			0.0000	572,893,584.00	42,360	373,099
\$ / R On 29/03/2017 Foreign Exchange Future			13.56410		13.56490			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.56910		13.56990			0.0000	40,707.30	3	4,159
\$ / R On 11/04/2017 Foreign Exchange Future			13.59650		13.59710			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.59900		13.59970			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.60150		13.60220			0.0000	0.00	0	408
\$ / R On 18/04/2017 Foreign Exchange Future			13.61410		13.61480			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.62170		13.62230			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.63180		13.63240			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.63940		13.64000			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.65460		13.65510			0.0000	0.00	0	0
\$ / R On 26/05/2017 Foreign Exchange Future			13.71000		13.71010			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.77030		13.77010			0.0000	19,719,069.60	1,432	201,711

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2017	Foreign Exchange Future			13.79290		13.79260			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.79790		13.79760			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.82810		13.82750			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.85070		13.85000			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.86070		13.86000			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.86570		13.86500			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.87580		13.87500			0.0000	0.00	0	890
\$ / R	On	29/08/2017	Foreign Exchange Future			13.94750		13.94760			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.99650		13.99760			0.0000	56,601,846.00	4,044	15,459
\$ / R	On	27/09/2017	Foreign Exchange Future			14.01850		14.02020			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.08220		14.08530			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.09200		14.09530			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.17280		14.17560			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.22500		14.22600			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.23550		14.23600			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.45900		14.45440			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.68730		14.68220			0.0000	0.00	0	70
Total \$ / R Future												649,255,206.90	47,839	623,056
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			18.96340	12.899	26.93	0.1020	0.00	0	20,000
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			368.36340	360.599	26.93	0.8980	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			1.42790	0.950	27.13	0.0053	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,564.42790	1,564.450	27.13	0.9947	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			98.09920	90.199	17.83	0.3577	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			241.09920	233.699	17.83	0.6423	0.00	0	50,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			8.09770	6.120	21.35	0.0347	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			861.09770	859.620	21.35	0.9653	0.00	0	1,500
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			64.42260	61.981	18.14	0.2273	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			435.32260	433.482	18.14	0.7727	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			139.90470	134.267	17.15	0.4069	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			258.40470	253.367	17.15	0.5931	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			109.43740	105.438	17.49	0.3386	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			317.93740	314.538	17.49	0.6614	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			58.92040	58.186	18.28	0.2096	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			477.42040	477.286	18.28	0.7904	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			294.21440	282.113	16.36	0.6642	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			112.71440	101.213	16.36	0.3358	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			201.05140	192.522	16.70	0.5250	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			179.55140	171.622	16.70	0.4750	0.00	0	36,000
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			188.67130	181.484	16.84	0.4930	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			204.77130	198.184	16.84	0.5070	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			4.86040	2.408	24.49	0.0104	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,720.96040	1,719.108	24.49	0.9896	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			118.33550	113.254	17.38	0.3292	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			367.13550	362.754	17.38	0.6708	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			38.94970	36.581	19.27	0.1237	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		775.34970	773.581	19.27	0.8763	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		57.85520	54.884	18.83	0.1716	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		661.85520	659.484	18.83	0.8284	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,332.30340	1,330.725	17.46	0.9766	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		7.00340	6.325	17.46	0.0234	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		1,042.61760	1,040.158	16.57	0.9458	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		17.31760	15.758	16.57	0.0542	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		810.49060	806.769	15.83	0.8966	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		35.19060	32.369	15.83	0.1034	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		577.60700	572.354	15.80	0.7904	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		82.30700	77.954	15.80	0.2096	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		570.08380	564.791	15.81	0.7855	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		84.78380	80.391	15.81	0.2145	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		490.86750	485.205	15.98	0.7285	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		115.56750	110.805	15.98	0.2715	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		457.09450	451.315	16.05	0.7010	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		131.79450	126.915	16.05	0.2990	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		600.48810	595.363	15.75	0.8047	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		75.18810	70.963	15.75	0.1953	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		418.48010	412.607	16.14	0.6668	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		153.18010	148.207	16.14	0.3332	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		285.45820	279.712	16.50	0.5244	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		260.15820	255.312	16.50	0.4756	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		526.05530	520.542	15.90	0.7551	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		100.75530	96.142	15.90	0.2449	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		206.44140	201.192	17.17	0.4113	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		381.14140	376.792	17.17	0.5887	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		189.98530	184.908	17.34	0.3854	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		414.68530	410.508	17.34	0.6146	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		424.76820	418.907	16.12	0.6726	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		149.46820	144.507	16.12	0.3274	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call		126.48730	122.376	18.14	0.2765	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put		591.18730	587.976	18.14	0.7235	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call		124.33350	120.267	18.18	0.2726	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put		599.03350	595.867	18.18	0.7274	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		224.15760	218.750	17.00	0.4383	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put		348.85760	344.350	17.00	0.5617	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call		86.46910	83.269	18.88	0.1997	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put		771.16910	768.869	18.88	0.8003	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		73.63170	70.734	19.14	0.1736	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		848.33170	846.334	19.14	0.8264	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call		147.52430	143.036	17.84	0.3142	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put		522.22430	518.636	17.84	0.6858	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call		57.28430	54.830	19.56	0.1391	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put		971.98430	970.430	19.56	0.8609	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call		51.43200	49.155	19.73	0.1263	49,155.00	1,000	24,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,026.13200	1,024.755	19.73	0.8737	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			104.65370	101.009	18.51	0.2355	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			679.35370	676.609	18.51	0.7645	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			41.46530	39.515	20.09	0.1039	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,136.16530	1,135.115	20.09	0.8961	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			39.29430	37.420	20.18	0.0990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,163.99430	1,163.020	20.18	0.9010	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			61.54880	58.972	19.44	0.1482	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			936.24880	934.572	19.44	0.8518	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			24.38300	23.067	20.88	0.0639	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,409.08300	1,408.667	20.88	0.9361	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			22.04810	20.820	20.97	0.0584	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,456.74810	1,456.420	20.97	0.9416	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			50.51700	48.268	19.76	0.1242	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,035.21700	1,033.868	19.76	0.8758	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			16.60600	15.598	21.22	0.0450	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,591.30600	1,591.198	21.22	0.9550	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			12.74200	11.908	21.46	0.0352	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,717.44200	1,717.508	21.46	0.9648	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			25.89640	24.527	20.82	0.0675	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,380.59640	1,380.127	20.82	0.9325	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			9.96840	9.272	21.67	0.0280	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,834.66840	1,834.872	21.67	0.9720	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			9.76610	9.081	21.69	0.0275	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,844.46610	1,844.681	21.69	0.9725	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			20.33760	19.175	21.04	0.0542	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,495.03760	1,494.775	21.04	0.9458	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			7.32900	6.777	21.95	0.0210	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,982.02900	1,982.377	21.95	0.9790	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			4.86250	4.460	22.31	0.0143	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,179.56250	2,180.060	22.31	0.9857	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			10.17470	9.468	21.66	0.0286	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,824.87470	1,825.068	21.66	0.9714	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			3.96210	3.620	22.49	0.0117	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,278.66210	2,279.220	22.49	0.9883	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			2.63440	2.388	22.85	0.0079	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,477.33440	2,477.988	22.85	0.9921	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			7.63590	7.066	21.91	0.0218	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,962.33590	1,962.666	21.91	0.9782	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			1.68040	1.529	25.20	0.0048	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,976.38040	2,977.130	25.20	0.9952	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1.65040	1.516	26.85	0.0045	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,226.35040	3,227.116	26.85	0.9955	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			4.47980	4.103	22.38	0.0132	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,219.17980	2,219.703	22.38	0.9868	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			1.66160	1.555	30.55	0.0041	0.00	0	46,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,786.36160	3,787.155	30.55	0.9959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.30170	0.279	32.14	0.0008	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,905.00170	4,905.879	32.14	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			1.75020	1.575	23.35	0.0053	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,696.45020	2,697.175	23.35	0.9947	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.09210	0.084	32.14	0.0003	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,474.79210	5,475.684	32.14	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.04060	0.037	32.14	0.0001	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,854.74060	5,855.637	32.14	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1.64370	1.524	28.50	0.0043	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,476.34370	3,477.124	28.50	0.9957	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00060	0.001	32.14	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,714.70060	7,715.601	32.14	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00040	0.000	32.14	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,894.70040	7,895.600	32.14	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.29560	0.274	32.14	0.0008	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,914.99560	4,915.874	32.14	0.9992	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			368.53260	364.426	16.76	0.5429	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			303.63260	300.326	16.76	0.4571	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			23.44590	22.371	21.23	0.0519	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,898.54590	1,898.271	21.23	0.9481	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			88.07480	86.558	19.88	0.1669	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,138.17480	1,137.458	19.88	0.8331	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			259.47300	258.388	18.00	0.3824	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			602.37300	601.888	18.00	0.6176	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			361.39070	360.149	17.26	0.4894	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			421.69070	421.149	17.26	0.5106	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			315.92620	314.881	17.58	0.4426	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			496.22620	495.881	17.58	0.5574	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			260.52800	259.763	18.04	0.3811	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			610.82800	610.763	18.04	0.6189	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			6.85250	6.726	24.16	0.0144	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,427.15250	3,427.726	24.16	0.9856	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			268.06940	267.636	18.05	0.3869	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			605.86940	606.136	18.05	0.6131	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			175.35850	176.315	19.15	0.2663	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			950.55850	952.215	19.15	0.7337	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			202.41950	204.202	19.02	0.2941	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			890.11950	892.502	19.02	0.7059	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			100.25180	101.929	20.74	0.1573	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,527.85180	1,530.129	20.74	0.8427	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			52.50190	53.597	21.99	0.0883	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,110.10190	2,111.797	21.99	0.9117	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			17.81230	18.123	23.32	0.0330	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,055.41230	3,056.323	23.32	0.9670	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			488.75710	491.027	17.09	0.5650	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			356.35710	359.227	17.09	0.4350	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			360.88330	363.534	17.73	0.4558	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			528.48330	531.734	17.73	0.5442	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			266.07840	268.717	18.46	0.3599	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			733.67840	736.917	18.46	0.6401	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			243.90840	247.025	18.81	0.3298	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			833.90840	837.625	18.81	0.6702	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call			455.57090	460.327	17.43	0.5184	0.00	0	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put			450.47090	455.727	17.43	0.4816	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			82.05790	84.141	22.05	0.1115	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,341.95790	2,344.141	22.05	0.8885	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			613.69280	617.191	17.20	0.5841	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			403.59280	407.191	17.20	0.4159	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			484.63710	486.989	17.93	0.4601	243,494.35	500	500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			714.53710	716.689	17.93	0.5399	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			424.78450	427.203	18.28	0.4157	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			834.68450	836.903	18.28	0.5843	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			548.65290	550.914	17.60	0.5047	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put			0.00000	430.790	17.05	0.4032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			21.88420	22.672	25.71	0.0292	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,901.78420	4,902.372	25.71	0.9708	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,204.65630	1,205.382	16.10	0.8103	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			144.55630	145.082	16.10	0.1897	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,032.44670	3,033.531	22.96	0.9110	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			37.32720	38.481	25.71	0.0465	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,317.22720	4,318.181	25.71	0.9535	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			993.66430	994.647	16.31	0.7382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			223.56430	224.347	16.31	0.2618	22,434.72	100	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call			0.00000	701.090	17.05	0.5968	2,103,270.30	3,000	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,437.49320	2,438.762	21.77	0.8715	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			100.42970	101.848	21.93	0.1208	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,530.32970	2,531.548	21.93	0.8792	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			8.14820	8.521	25.71	0.0122	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,948.04820	5,948.221	25.71	0.9878	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			72.54670	73.831	22.96	0.0890	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,208.04300	2,209.449	21.36	0.8497	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			127.24090	128.843	21.38	0.1493	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,217.14090	2,218.543	21.38	0.8507	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			34.19560	35.281	25.71	0.0431	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,414.09560	4,414.981	25.71	0.9569	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			107.59320	109.062	21.77	0.1285	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,912.11930	1,913.714	20.82	0.8150	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			161.05340	162.842	20.84	0.1838	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,920.95340	1,922.542	20.84	0.8162	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			96.39320	97.780	22.03	0.1163	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,586.29320	2,587.480	22.03	0.8837	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			128.14300	129.749	21.36	0.1503	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,806.86370	1,808.525	20.63	0.8005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			164.58310	166.388	20.79	0.1873	166,388.30	1,000	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,894.48310	1,896.088	20.79	0.8127	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			115.33520	116.859	21.60	0.1368	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,345.23520	2,346.559	21.60	0.8632	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			162.21930	164.014	20.82	0.1850	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,066.17430	1,068.411	18.91	0.6551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			254.66970	256.852	19.70	0.2731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,374.56970	1,376.552	19.70	0.7269	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			134.65380	136.301	21.25	0.1570	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,144.55380	2,146.001	21.25	0.8430	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			176.96370	178.825	20.63	0.1995	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			869.40400	871.634	18.38	0.5961	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			400.60110	403.040	18.44	0.3970	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			890.50110	892.740	18.44	0.6030	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			163.39660	165.195	20.81	0.1862	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,903.29660	1,904.895	20.81	0.8138	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			336.27430	338.711	18.91	0.3449	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			787.03750	789.234	18.15	0.5674	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			440.63520	443.037	18.19	0.4277	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			800.53520	802.737	18.19	0.5723	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call			212.49070	214.494	20.22	0.2334	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put			1,592.39070	1,594.194	20.22	0.7666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			409.50400	411.934	18.38	0.4039	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			608.55290	610.614	17.60	0.4953	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			532.89900	535.185	17.68	0.4940	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			632.79900	634.885	17.68	0.5060	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			380.58650	383.036	18.57	0.3812	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			940.48650	942.736	18.57	0.6188	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			447.13750	449.534	18.15	0.4326	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			731.61330	732.818	17.05	0.6011	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			439.01330	439.918	17.05	0.3989	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			110.91750	112.100	21.86	0.1275	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,558.31750	2,559.200	21.86	0.8725	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			642.96130	644.267	17.37	0.5477	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			545.36130	546.367	17.37	0.4523	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			578.28140	579.151	17.74	0.4926	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			700.78140	701.051	17.74	0.5074	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			60.24400	61.209	25.37	0.0654	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,212.74400	4,213.109	25.37	0.9346	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			411.64880	412.264	18.80	0.3689	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,121.64880	1,121.564	18.80	0.6311	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			988.19350	988.572	16.48	0.6893	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			328.19350	327.872	16.48	0.3107	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			496.71140	497.081	18.30	0.4246	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			936.71140	936.381	18.30	0.5754	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			829.21320	828.878	16.95	0.6139	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			464.21320	463.178	16.95	0.3861	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			131.11200	131.424	21.88	0.1344	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,796.11200	2,795.724	21.88	0.8656	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			735.30960	734.958	17.27	0.5614	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			580.30960	579.158	17.27	0.4386	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			155.63540	155.761	22.03	0.1428	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,048.03540	3,048.261	22.03	0.8572	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			935.54850	934.581	16.90	0.6264	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			487.94850	487.081	16.90	0.3736	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			997.88770	996.726	16.88	0.6331	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			500.28770	500.226	16.88	0.3669	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			875.13050	874.218	17.26	0.5790	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			627.53050	627.718	17.26	0.4210	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			870.52820	869.624	17.28	0.5769	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,002.40000	986,003.500	24.56	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,471.98850	1,470.336	16.14	0.7893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			224.38850	223.836	16.14	0.2107	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,297.38890	1,295.848	16.34	0.7400	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			299.78890	299.348	16.34	0.2600	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,543.84890	3,545.298	22.93	0.8695	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,051.20130	1,049.947	16.73	0.6551	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			453.60130	453.447	16.73	0.3449	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			125.47600	125.933	24.16	0.1073	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,127.87600	4,129.433	24.16	0.8927	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.56	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,203.74430	3,205.110	22.21	0.8522	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			152.45270	152.798	22.89	0.1313	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,524.85270	3,526.298	22.89	0.8687	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			151.95060	152.296	22.91	0.1309	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,534.35060	3,535.796	22.91	0.8691	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			151.44890	151.798	22.93	0.1305	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,628.04210	2,629.351	21.22	0.8092	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			186.33290	186.535	21.75	0.1607	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,988.73290	2,990.035	21.75	0.8393	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			173.19020	173.448	22.15	0.1494	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,175.59020	3,176.948	22.15	0.8506	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			171.34430	171.610	22.21	0.1478	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,070.68520	1,071.527	18.37	0.5638	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			533.17030	533.082	18.72	0.3981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,225.57030	1,226.582	18.72	0.6019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			274.99460	275.205	20.69	0.2271	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,277.39460	2,278.705	20.69	0.7729	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			225.64210	225.851	21.22	0.1908	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			632.92820	633.124	17.28	0.4231	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	14.22	Call		682.54170	682.077	17.99	0.4829	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		904.94170	905.577	17.99	0.5171	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		647.45460	647.074	18.14	0.4638	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		969.85460	970.574	18.14	0.5362	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		598.28520	598.027	18.37	0.4362	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,026.39000	1,024.963	16.89	0.6360	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		506.19000	506.463	16.89	0.3640	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		178.32400	178.641	22.35	0.1495	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,288.12400	3,290.141	22.35	0.8505	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		589.45610	588.348	18.76	0.4046	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,314.15610	1,316.148	18.76	0.5954	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,117.08690	1,114.163	16.84	0.6453	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		521.78690	522.163	16.84	0.3547	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		198.90320	198.932	22.64	0.1538	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,553.60320	3,556.932	22.64	0.8462	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		223.87930	224.424	22.88	0.1604	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,788.27930	3,791.624	22.88	0.8396	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,211.71420	1,209.580	16.81	0.6548	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		536.11420	536.780	16.81	0.3452	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,357.01740	1,356.014	16.66	0.6874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		481.01740	481.014	16.66	0.3126	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		283.18860	284.157	21.95	0.1946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,357.18860	3,359.157	21.95	0.8054	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,311.40810	2,309.016	14.43	0.9099	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		85.40810	84.016	14.43	0.0901	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,430.22870	1,429.049	16.58	0.7086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		434.22870	434.049	16.58	0.2914	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		291.43350	292.382	21.78	0.2002	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,265.43350	3,267.382	21.78	0.7998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		231.65970	232.749	23.28	0.1588	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,065.65970	4,067.749	23.28	0.8412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		283.99270	284.963	21.93	0.1951	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,347.99270	3,349.963	21.93	0.8049	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		331.19790	332.139	21.23	0.2254	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,925.19790	2,927.139	21.23	0.7746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		282.38470	283.354	21.97	0.1940	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,366.38470	3,368.354	21.97	0.8060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		293.98300	294.928	21.73	0.2019	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,237.98300	3,239.928	21.73	0.7981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		453.15350	454.161	20.22	0.2966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,227.15350	2,229.161	20.22	0.7034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		288.08920	289.047	21.85	0.1979	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,302.08920	3,304.047	21.85	0.8021	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		366.32040	367.289	20.90	0.2465	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,690.32040	2,692.289	20.90	0.7535	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		953.16730	953.240	17.76	0.5404	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			907.16730	908.240	17.76	0.4596	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			297.44450	298.377	21.66	0.2043	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,201.44450	3,203.377	21.66	0.7957	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			821.71510	822.123	18.23	0.4835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,125.71510	1,127.123	18.23	0.5165	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,028.21740	1,028.061	17.50	0.5712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			802.21740	803.061	17.50	0.4288	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			412.50280	413.489	20.52	0.2735	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,426.50280	2,428.489	20.52	0.7265	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			965.26430	965.303	17.71	0.5455	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			889.26430	890.303	17.71	0.4545	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			989.95350	989.914	17.63	0.5557	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			853.95350	854.914	17.63	0.4443	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			832.20680	832.582	18.19	0.4882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,106.20680	1,107.582	18.19	0.5118	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,339.16220	1,338.208	16.69	0.6821	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			493.16220	493.208	16.69	0.3179	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,281.64550	1,282.144	16.80	0.6617	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			545.64550	546.644	16.80	0.3383	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			239.82390	239.032	23.13	0.1621	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,023.82390	4,023.532	23.13	0.8379	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			409.22570	412.172	21.83	0.2361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,464.82570	3,463.172	21.83	0.7639	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			411.17920	414.133	21.80	0.2372	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,446.77920	3,445.133	21.80	0.7628	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			410.20040	413.153	21.81	0.2367	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,455.80040	3,454.153	21.81	0.7633	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			544.45570	548.022	21.79	0.2715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,562.25570	3,560.722	21.79	0.7285	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			543.34840	546.915	21.81	0.2709	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,571.14840	3,569.615	21.81	0.7291	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,741.75660	1,745.023	17.45	0.6792	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			699.55660	697.723	17.45	0.3208	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			545.56720	549.134	21.78	0.2720	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,553.36720	3,551.834	21.78	0.7280	0.00	0	0
Total \$ / R Option												2,584,742.67	5,600	1,641,790
Total \$ / R												651,839,949.57	53,439	2,264,846
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.52440		13.52530			0.0000	324,585.60	24	464
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.77030		13.77010			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.99650		13.99760			0.0000	0.00	0	1
Total \$ / R MAXI Future												324,585.60	24	508
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			164.36140	152.293	28.44	0.0043	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			346,634.36140	346,712.293	28.44	0.9957	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			164.37080	152.356	28.50	0.0043	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			347,634.37080	347,712.356	28.50	0.9957	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			164.38880	152.421	28.57	0.0043	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			348,634.38880	348,712.421	28.57	0.9957	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			8,946.08620	9,079.240	22.21	0.1087	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			268,936.08620	269,049.240	22.21	0.8913	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			8,885.88450	9,018.501	22.22	0.1080	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			269,875.88450	269,988.501	22.22	0.8920	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			8,826.29770	8,958.381	22.24	0.1074	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			270,816.29770	270,928.381	22.24	0.8926	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			42,470.88270	42,481.382	19.47	0.3295	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			156,710.88270	156,831.382	19.47	0.6705	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			42,260.62080	42,271.440	19.48	0.3281	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			157,500.62080	157,621.440	19.48	0.6719	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			42,051.17620	42,062.709	19.50	0.3267	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			158,291.17620	158,412.709	19.50	0.6733	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												324,585.60	24	508
£ / R	On	28/02/2017	Foreign Exchange Future			16.90810		16.71830			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.95280		16.76260			0.0000	13,884,343.20	819	48,543
£ / R	On	31/03/2017	Foreign Exchange Future			17.01800		16.82700			0.0000	0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			17.06480		16.87310			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			17.10720		16.91480			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			17.11780		16.92530			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.30200		17.10700			0.0000	553,664.00	32	22,258
£ / R	On	18/09/2017	Foreign Exchange Future			17.62870		17.43290			0.0000	176,287.00	10	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.96500		17.76730			0.0000	0.00	0	5,738
Total £ / R Future												14,614,294.20	861	77,424
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			58.99470	78.492	23.78	0.1620	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,230.69470	1,060.392	23.78	0.8380	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			323.60060	397.164	20.64	0.4945	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			561.00060	444.364	20.64	0.5055	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			54.23550	68.127	23.80	0.1181	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,791.63550	1,615.327	23.80	0.8819	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			30.14170	37.328	24.89	0.0687	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,267.54170	2,084.528	24.89	0.9313	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.43720	0.612	36.32	0.0012	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,987.83720	6,797.812	36.32	0.9988	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.43120	0.604	36.32	0.0012	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,997.83120	6,807.804	36.32	0.9988	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			6.68600	6.835	31.21	0.0127	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,244.08600	4,054.035	31.21	0.9873	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.44340	0.621	36.32	0.0012	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	23.74	Put			6,977.84340	6,787.821	36.32	0.9988	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			149.47430	180.804	22.42	0.2277	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,502.47430	1,342.804	22.42	0.7723	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			506.57700	591.103	20.15	0.5265	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			663.47700	556.303	20.15	0.4735	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			5.50970	7.691	30.82	0.0099	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,070.70970	6,880.491	30.82	0.9901	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			604.14490	695.594	20.06	0.5480	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			678.84490	577.793	20.06	0.4520	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			9.95890	10.966	23.96	0.0132	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,942.95890	6,748.966	23.96	0.9868	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			10.12350	11.149	23.96	0.0134	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,923.12350	6,729.149	23.96	0.9866	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			10.04090	11.057	23.96	0.0133	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,933.04090	6,739.057	23.96	0.9867	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			821.44060	900.709	19.51	0.4743	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,398.54060	1,282.009	19.51	0.5257	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			828.13940	907.954	19.49	0.4771	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,385.23940	1,269.254	19.49	0.5229	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			824.78330	904.321	19.50	0.4757	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,391.88330	1,275.621	19.50	0.5243	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			119.33740	133.807	24.03	0.0804	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,512.03740	7,328.807	24.03	0.9196	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			120.28480	134.853	24.03	0.0809	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,492.98480	7,309.853	24.03	0.9191	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			119.81020	134.329	24.03	0.0807	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,502.51020	7,319.329	24.03	0.9193	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												14,614,294.20	861	80,924
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12115		0.12042			0.0000	8,480.50	70	42
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12389		0.12314			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12648		0.12574			0.0000	0.00	0	0
Total ¥ / R Future												8,480.50	70	3,803
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			13.39790	15.241	26.82	0.0398	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,971.09790	1,900.241	26.82	0.9602	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1.18600	1.360	26.82	0.0045	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,958.88600	2,886.360	26.82	0.9955	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.07010	0.080	26.82	0.0003	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,957.77010	3,885.080	26.82	0.9997	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			6.75920	8.038	23.26	0.0139	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,692.85920	4,619.438	23.26	0.9861	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			65.36000	73.795	23.26	0.0963	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,751.46000	2,685.195	23.26	0.9037	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	0.16	Call			22.03270	25.516	23.26	0.0387	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,708.13270	3,636.915	23.26	0.9613	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			204.61100	222.009	22.88	0.1931	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,630.31100	2,573.609	22.88	0.8069	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			100.78930	110.998	22.88	0.1097	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,526.48930	3,462.598	22.88	0.8903	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			47.28230	52.887	22.88	0.0584	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,472.98230	4,404.487	22.88	0.9416	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												8,480.50	70	3,803
€ / R	On	20/02/2017	Foreign Exchange Future			14.42540		14.38640			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.43710		14.39850			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.44910		14.41120			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.49200		14.45360			0.0000	7,695,252.00	531	75,353
€ / R	On	15/03/2017	Foreign Exchange Future			14.49900		14.46050			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.55450		14.51600			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.59920		14.56070			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.82490		14.78580			0.0000	1,482,490.00	100	79,698
€ / R	On	18/09/2017	Foreign Exchange Future			15.14030		15.10150			0.0000	0.00	0	1,452
€ / R	On	18/12/2017	Foreign Exchange Future			15.46630		15.42860			0.0000	0.00	0	154
Total € / R Future												9,177,742.00	631	159,094
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Call			211.43480	224.339	15.40	0.6185	0.00	0	0
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Put			135.03480	108.939	15.40	0.3815	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			5.82650	5.403	20.81	0.0233	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,367.32650	1,328.303	20.81	0.9767	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			35.88920	34.761	17.49	0.1213	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			794.68920	755.661	17.49	0.8787	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			496.65860	462.744	16.08	0.6594	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			2.13280	2.023	22.41	0.0065	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,718.53280	2,680.023	22.41	0.9935	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1.88560	1.785	31.60	0.0043	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,238.28560	4,199.785	31.60	0.9957	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1.88910	1.788	31.67	0.0043	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			150.25860	154.744	16.08	0.3406	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,248.28910	4,209.788	31.67	0.9957	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1.89250	1.792	31.73	0.0043	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,258.29250	4,219.792	31.73	0.9957	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			15.29060	13.679	18.75	0.0420	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,561.69060	1,521.679	18.75	0.9580	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			799.98450	833.856	15.07	0.8996	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			36.38450	31.856	15.07	0.1004	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			350.30130	367.821	15.10	0.6242	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			196.70130	175.821	15.10	0.3758	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	15/03/2017	Foreign Exchange Option	15.06	Call			103.50680	105.341	16.87	0.2418	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			703.00680	666.341	16.87	0.7582	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			135.18050	139.047	17.27	0.2546	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			839.18050	804.547	17.27	0.7454	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			297.03500	310.612	16.42	0.4347	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			536.33500	511.412	16.42	0.5653	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			18.45370	18.305	21.55	0.0263	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,432.65370	4,393.405	21.55	0.9737	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			193.48830	202.240	18.79	0.2222	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			267.36410	259.930	15.75	0.2840	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,667.68830	1,637.340	18.79	0.7778	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			18.76790	18.634	21.54	0.0267	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,412.96790	4,373.734	21.54	0.9733	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			18.61040	18.469	21.54	0.0265	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,422.81040	4,383.569	21.54	0.9735	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			943.16410	974.829	15.75	0.7160	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,471.67280	4,429.460	22.85	0.9065	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			112.90340	109.476	22.87	0.0932	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,481.40340	4,439.176	22.87	0.9068	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			112.63540	109.195	22.89	0.0930	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,491.13540	4,448.895	22.89	0.9070	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			113.17280	109.760	22.85	0.0935	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,955.96230	2,914.196	19.56	0.7770	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			333.34670	329.241	19.58	0.2223	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,964.74670	2,922.941	19.58	0.7777	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			332.13670	327.992	19.59	0.2215	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,973.53670	2,931.692	19.59	0.7785	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			119.64060	114.676	23.39	0.0818	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,101.04060	6,058.376	23.39	0.9182	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			334.56230	330.496	19.56	0.2230	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												9,177,742.00	631	160,774
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.35050		10.29290			0.0000	703,834.00	68	15,277
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.51530		10.45650			0.0000	0.00	0	113
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.66970		10.61110			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.82740		10.76870			0.0000	0.00	0	33
Total AU\$ / R Future												703,834.00	68	15,648
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1.43810	1.732	19.91	0.0085	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,668.53810	1,611.232	19.91	0.9915	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1.50090	1.810	19.81	0.0089	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,648.60090	1,591.310	19.81	0.9911	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1.46910	1.771	19.86	0.0087	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,658.56910	1,601.271	19.86	0.9913	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			39.26560	44.796	16.77	0.0944	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,642.76560	1,589.496	16.77	0.9056	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			38.72270	44.195	16.78	0.0932	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,652.22270	1,598.895	16.78	0.9068	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			39.81630	45.404	16.75	0.0955	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,633.31630	1,580.104	16.75	0.9045	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,677.92800	1,627.721	16.17	0.8397	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			100.89840	109.427	16.14	0.1630	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,659.79840	1,609.727	16.14	0.8370	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			99.95940	108.419	16.16	0.1617	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,668.85940	1,618.719	16.16	0.8383	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			99.02800	107.421	16.17	0.1603	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			227.16130	241.755	15.07	0.2778	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,328.46130	1,284.355	15.07	0.7222	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			225.40230	240.013	15.08	0.2761	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,336.70230	1,292.613	15.08	0.7239	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			228.93500	243.512	15.05	0.2796	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,320.23500	1,276.112	15.05	0.7204	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												703,834.00	68	15,648
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.28390		10.27170			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.48080		10.46830			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.66530		10.65330			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			1.10810	0.987	26.37	0.0040	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,459.40810	2,447.087	26.37	0.9960	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			1.11110	0.991	26.46	0.0040	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,469.41110	2,457.091	26.46	0.9960	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			1.11410	0.995	26.56	0.0040	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,479.41410	2,467.095	26.56	0.9960	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			84.03690	84.277	17.53	0.1539	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,345.73690	1,333.477	17.53	0.8461	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			83.00300	83.240	17.54	0.1522	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,354.70300	1,342.440	17.54	0.8478	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			81.98210	82.217	17.56	0.1506	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,363.68210	1,351.417	17.56	0.8494	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			288.24770	288.686	15.87	0.3480	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			914.94770	903.386	15.87	0.6520	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			285.80130	286.225	15.89	0.3456	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			922.50130	910.925	15.89	0.6544	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			283.37950	283.786	15.91	0.3432	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			930.07950	918.486	15.91	0.6568	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 CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			13.62560		13.56220			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.95620		13.89050			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.27200		14.20630			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			3.65240	3.571	30.77	0.0087	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,491.45240	3,427.971	30.77	0.9913	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			3.65120	3.570	30.84	0.0087	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,501.45120	3,437.970	30.84	0.9913	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			3.65000	3.569	30.91	0.0087	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,511.45000	3,447.969	30.91	0.9913	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			124.33240	133.813	20.24	0.1588	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,103.83240	2,047.613	20.24	0.8412	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			123.34110	132.760	20.25	0.1578	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,112.84110	2,056.560	20.25	0.8422	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			122.35800	131.717	20.26	0.1567	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,121.85800	2,065.517	20.26	0.8433	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			405.92210	426.544	18.90	0.3323	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,579.62210	1,534.544	18.90	0.6677	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			403.82910	424.370	18.92	0.3309	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,587.52910	1,542.370	18.92	0.6691	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			401.74830	422.209	18.93	0.3295	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,595.44830	1,550.209	18.93	0.6705	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			1.97130		1.97160			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99040		1.98720			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.00840		2.00370			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,087.47890	5,090.417	29.95	0.9939	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			3.47130	3.414	30.40	0.0060	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,187.47130	5,190.415	30.40	0.9940	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			3.46650	3.415	30.86	0.0060	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,287.46650	5,290.415	30.86	0.9940	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			3.47890	3.417	29.95	0.0061	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,798.95940	2,769.927	19.04	0.8456	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			161.44940	164.228	19.14	0.1468	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,889.44940	2,860.228	19.14	0.8532	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			181.06840	184.233	18.94	0.1624	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,709.06840	2,680.233	18.94	0.8376	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			170.95940	173.927	19.04	0.1544	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			564.78560	575.949	17.25	0.3430	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,927.78560	1,891.949	17.25	0.6570	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			540.89890	551.549	17.33	0.3313	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,003.89890	1,967.549	17.33	0.6687	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			518.02880	528.179	17.41	0.3199	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,081.02880	2,044.180	17.41	0.6801	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	02/05/2017	Foreign Exchange Future			1.98080		1.97880			0.0000	0.00	0	362
Total CNH/R Future												0.00	0	362
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			617.61040	630.272	16.63	0.5178	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			629.61040	622.272	16.63	0.4822	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			715.74590	729.380	16.54	0.5688	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			527.74590	521.380	16.54	0.4312	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			665.38340	678.535	16.58	0.5433	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			577.38340	570.535	16.58	0.4567	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	362
DKK / R	On	13/03/2017	Foreign Exchange Future			1.95160		1.94660			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.99750		1.99230			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			10.54340	10.733	24.85	0.0205	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,344.54340	3,294.733	24.85	0.9795	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			12.26280	12.533	24.24	0.0240	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,146.26280	3,096.533	24.24	0.9760	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			11.35980	11.586	24.54	0.0222	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,245.35980	3,195.586	24.54	0.9778	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			255.34150	262.446	17.92	0.2235	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,132.34150	2,087.446	17.92	0.7765	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			289.00890	297.542	17.77	0.2478	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,966.00890	1,922.542	17.77	0.7522	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			271.66970	279.470	17.85	0.2354	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,048.66970	2,004.470	17.85	0.7646	0.00	0	0
Total DKK / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R												0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.74380		1.74400			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.77710		1.77700			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.80690		1.80670			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			2.63290	2.604	26.64	0.0059	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,962.63290	3,964.605	26.64	0.9941	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			2.61190	2.588	27.16	0.0058	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,062.61190	4,064.588	27.16	0.9942	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			2.59490	2.575	27.67	0.0057	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,162.59490	4,164.575	27.67	0.9943	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			228.51120	237.912	20.45	0.2057	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,258.51120	2,266.912	20.45	0.7943	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			255.21050	264.734	20.14	0.2261	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,085.21050	2,093.734	20.14	0.7739	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			241.44860	250.914	20.29	0.2157	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,171.44860	2,179.914	20.29	0.7843	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			551.90760	559.826	18.89	0.3413	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,884.90760	1,890.826	18.89	0.6587	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			530.46860	538.663	19.03	0.3302	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,963.46860	1,969.663	19.03	0.6698	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			509.99920	518.461	19.17	0.3194	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,042.99920	2,049.461	19.17	0.6806	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			0.12960		0.12950			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12960		0.12950			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12960		0.12930			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			9.89980		9.85550			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.05020		10.00430			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.18940		10.14550			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			3.18980	3.895	18.39	0.0198	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,257.68980	1,214.095	18.39	0.9802	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			3.35480	4.103	18.29	0.0208	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,237.85480	1,194.303	18.29	0.9792	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			3.27110	3.997	18.34	0.0203	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	13/03/2017	Foreign Exchange Option	11.10	Put			1,247.77110	1,204.197	18.34	0.9797	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			95.60770	103.685	16.00	0.2013	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,031.30770	993.485	16.00	0.7987	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			94.35300	102.334	16.02	0.1990	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,040.05300	1,002.134	16.02	0.8010	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			93.11410	101.002	16.05	0.1967	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,048.81410	1,010.802	16.05	0.8033	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			292.13440	306.695	14.77	0.3939	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			726.63440	697.295	14.77	0.6061	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			289.27140	303.716	14.78	0.3909	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			733.77140	704.316	14.78	0.6091	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			295.02790	309.706	14.75	0.3969	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			719.52790	690.306	14.75	0.6031	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.28510		1.28380			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30450		1.30310			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32130		1.31980			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			1,362.00000	1,349.000		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			1,462.00000	1,449.000		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			1,562.00000	1,549.000		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			969.00000	955.000		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			769.00000	755.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			869.00000	855.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			402.00000	387.000		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			502.00000	487.000		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			602.00000	587.000		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			1.25350		1.23940			0.0000	0.00	0	1,350
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25650		1.24230			0.0000	0.00	0	4,048

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/09/2017	Foreign Exchange Future			1.25950		1.24540			0.0000	0.00	0	0
Total QUANTO £ / \$ Future											0.00	0	5,398
Total QUANTO £ / \$											0.00	0	5,398
QUANTO €On	13/03/2017	Foreign Exchange Future			1.07150		1.06860			0.0000	0.00	0	718
QUANTO €On	19/06/2017	Foreign Exchange Future			1.07660		1.07380			0.0000	0.00	0	12,701
QUANTO €On	18/09/2017	Foreign Exchange Future			1.08170		1.07890			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	13,419
Total QUANTO € / \$											0.00	0	13,419
RAIN	On 13/03/2017	Foreign Exchange Future			22,784.70000		22,729.27000			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			9.56370		9.53880			0.0000	334,729.50	35	0
SGD / R	On 19/06/2017	Foreign Exchange Future			9.74320		9.71640			0.0000	0.00	0	0
Total SGD / R Future											334,729.50	35	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call			1.85860	2.283	20.12	0.0117	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put			1,453.05860	1,428.583	20.12	0.9883	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call			1.82090	2.234	20.17	0.0114	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put			1,463.02090	1,438.534	20.17	0.9886	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call			1.78410	2.186	20.23	0.0112	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put			1,472.98410	1,448.486	20.23	0.9888	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Call			116.43660	121.973	16.19	0.2320	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Put			910.03660	888.773	16.19	0.7680	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Call			114.89330	120.356	16.22	0.2294	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Put			918.49330	897.156	16.22	0.7706	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Call			113.37110	118.760	16.24	0.2268	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Put			926.97110	905.561	16.24	0.7732	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											334,729.50	35	0
TRY / R	On 13/03/2017	Foreign Exchange Future			3.60590		3.58170			0.0000	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Future			3.57540		3.54880			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Option	4.86	Call			0.28810	0.302	35.06	0.0027	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Option	4.86	Put			1,278.58810	1,254.402	35.06	0.9973	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Option	4.87	Call			0.27010	0.283	35.06	0.0026	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Option	4.87	Put			1,288.57010	1,264.383	35.06	0.9974	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	Call			0.25320	0.265	35.06	0.0024	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,298.55320	1,274.365	35.06	0.9976	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			12.84600	14.616	19.91	0.0794	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			724.04600	699.216	19.91	0.9206	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			12.52980	14.186	19.97	0.0772	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			733.72980	708.786	19.97	0.9228	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			12.22370	13.771	20.03	0.0751	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			743.42370	718.371	20.03	0.9249	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.35630		1.34490			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31500		1.30440			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.28080		1.27100			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												674,418,872.70	49,528	917,390
Total Options												2,584,742.67	5,600	1,646,970
Grand Total:												677,003,615.37	55,128	2,564,360