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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/02/2017

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			13.42000		13.45230			0.0000	0.00	0	0
\$ / R On 16/02/2017 Foreign Exchange Future			13.42020		13.43510			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.42250		13.46650			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.43450		13.47850			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.43690		13.48090			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.43930		13.48330			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.44640		13.49050			0.0000	0.00	0	1,673
\$ / R On 28/02/2017 Foreign Exchange Future			13.44880		13.49300			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.45120		13.49540			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.47990		13.52440			0.0000	160,100,772.30	11,877	376,681
\$ / R On 29/03/2017 Foreign Exchange Future			13.51940		13.56410			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.52440		13.56910			0.0000	0.00	0	4,159
\$ / R On 11/04/2017 Foreign Exchange Future			13.55160		13.59650			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.55400		13.59900			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.55650		13.60150			0.0000	0.00	0	408
\$ / R On 18/04/2017 Foreign Exchange Future			13.56910		13.61410			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.57660		13.62170			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.58660		13.63180			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.59420		13.63940			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.60920		13.65460			0.0000	0.00	0	0
\$ / R On 26/05/2017 Foreign Exchange Future			13.66430		13.71000			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	19/06/2017	Foreign Exchange Future			13.72420		13.77030			0.0000	16,949,387.00	1,235	202,136
\$ / R	On	28/06/2017	Foreign Exchange Future			13.74670		13.79290			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.75170		13.79790			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.78160		13.82810			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.80410		13.85070			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.81410		13.86070			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.81910		13.86570			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.82910		13.87580			0.0000	0.00	0	890
\$ / R	On	29/08/2017	Foreign Exchange Future			13.90200		13.94750			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.95260		13.99650			0.0000	139,526.00	10	15,469
\$ / R	On	27/09/2017	Foreign Exchange Future			13.97540		14.01850			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.04130		14.08220			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.05140		14.09200			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.13210		14.17280			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.18240		14.22500			0.0000	19,855,360.00	1,400	15,866
\$ / R	On	22/12/2017	Foreign Exchange Future			14.19240		14.23550			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.41080		14.45900			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.50350		14.50710			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.63880		14.68730			0.0000	0.00	0	70
Total \$ / R Future												197,045,045.30	14,522	627,447
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			12.89930	3.273	30.09	0.0388	0.00	0	20,000
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			360.59930	383.273	30.09	0.9612	0.00	0	0
\$ / R	On	16/02/2017	Foreign Exchange Option	13.23	Call			0.00000	247.408	17.78	0.7230	0.00	0	0
\$ / R	On	16/02/2017	Foreign Exchange Option	13.23	Put			0.00000	57.208	17.78	0.2770	1,144,164.00	20,000	20,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			6.12020	3.889	21.93	0.0240	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			859.62020	901.389	21.93	0.9760	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			0.94960	0.543	27.88	0.0033	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,564.44960	1,608.043	27.88	0.9967	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			90.19880	65.070	17.44	0.3000	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			233.69880	252.570	17.44	0.7000	0.00	0	50,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			61.98150	44.048	17.59	0.1838	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			433.48150	459.548	17.59	0.8162	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			58.18560	42.479	17.89	0.1712	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			477.28560	505.579	17.89	0.8288	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			192.52160	158.447	16.16	0.4847	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			171.62160	181.547	16.16	0.5153	0.00	0	36,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			134.26730	106.781	16.71	0.3623	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			253.36730	269.881	16.71	0.6377	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			105.43810	81.754	17.06	0.2940	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			314.53810	334.854	17.06	0.7060	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			282.11300	246.296	16.19	0.6326	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			101.21300	109.396	16.19	0.3674	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			2.40820	1.767	24.94	0.0080	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,719.10820	1,762.467	24.94	0.9920	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			181.48390	150.183	16.42	0.4528	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	24/02/2017	Foreign Exchange Option	13.50	Put		198.18390	210.883	16.42	0.5472	0.00	0	60
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		113.25380	91.371	17.08	0.2910	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		362.75380	384.971	17.08	0.7090	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		36.58070	27.546	19.07	0.1010	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		773.58070	808.746	19.07	0.8990	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		54.88450	42.941	18.64	0.1451	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		659.48450	691.741	18.64	0.8549	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,330.72450	1,286.916	17.56	0.9741	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		6.32450	7.016	17.56	0.0259	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		1,040.15780	996.208	16.40	0.9428	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		15.75780	16.308	16.40	0.0572	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		806.76870	762.284	15.44	0.8927	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		32.36870	32.384	15.44	0.1073	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		572.35400	531.696	15.55	0.7765	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		77.95400	81.796	15.55	0.2235	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		564.79070	524.259	15.56	0.7713	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		80.39070	84.359	15.56	0.2287	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		485.20520	446.263	15.71	0.7109	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		110.80520	116.363	15.71	0.2891	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		451.31480	413.205	15.78	0.6817	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		126.91480	133.305	15.78	0.3183	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		595.36310	554.337	15.51	0.7917	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		70.96310	74.437	15.51	0.2083	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		412.60730	375.585	15.86	0.6457	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		148.20730	155.685	15.86	0.3543	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		279.71190	249.586	16.29	0.4973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		255.31190	269.686	16.29	0.5027	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		520.54210	480.835	15.64	0.7390	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		96.14210	100.935	15.64	0.2610	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		201.19210	176.554	16.98	0.3833	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		376.79210	396.654	16.98	0.6167	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		184.90770	161.606	17.16	0.3575	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		410.50770	431.706	17.16	0.6425	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		418.90720	381.698	15.84	0.6518	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		144.50720	151.798	15.84	0.3482	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call		122.37640	104.975	17.99	0.2512	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put		587.97640	615.075	17.99	0.7488	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call		120.26690	103.089	18.02	0.2474	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put		595.86690	623.189	18.02	0.7526	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		218.74980	192.754	16.81	0.4102	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put		344.34980	362.854	16.81	0.5898	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call		83.26890	69.916	18.71	0.1777	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put		768.86890	800.016	18.71	0.8223	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		70.73400	59.008	18.99	0.1533	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		846.33400	879.108	18.99	0.8467	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call		143.03600	123.535	17.68	0.2877	0.00	0	3,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			518.63600	543.635	17.68	0.7123	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			54.82990	45.312	19.42	0.1214	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			970.42990	1,005.412	19.42	0.8786	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			49.15500	40.470	19.60	0.1098	0.00	0	24,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,024.75500	1,060.570	19.60	0.8902	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			101.00910	85.957	18.37	0.2120	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			676.60910	706.057	18.37	0.7880	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			39.51500	32.304	19.97	0.0896	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,135.11500	1,172.404	19.97	0.9104	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			37.42000	30.540	20.07	0.0851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,163.02000	1,200.640	20.07	0.9149	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			58.97170	48.863	19.30	0.1299	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			934.57170	968.963	19.30	0.8701	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			23.06740	18.229	20.72	0.0534	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,408.66740	1,448.329	20.72	0.9466	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			20.81970	16.355	20.81	0.0485	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,456.41970	1,496.455	20.81	0.9515	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			48.26800	39.715	19.64	0.1079	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,033.86800	1,069.815	19.64	0.8921	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			15.59750	12.048	21.05	0.0368	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,591.19750	1,632.148	21.05	0.9632	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			11.90810	9.052	21.28	0.0283	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,717.50810	1,759.152	21.28	0.9717	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			24.52670	19.451	20.67	0.0566	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,380.12670	1,419.551	20.67	0.9434	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			9.27230	6.944	21.49	0.0222	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,834.87230	1,877.044	21.49	0.9778	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			9.08070	6.792	21.51	0.0218	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,844.68070	1,886.892	21.51	0.9782	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			19.17530	14.992	20.88	0.0448	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,494.77530	1,535.092	20.88	0.9552	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			6.77690	4.979	21.75	0.0163	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,982.37690	2,025.080	21.75	0.9837	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			4.46040	3.194	22.10	0.0108	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,180.06040	2,223.294	22.10	0.9892	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			9.46780	7.099	21.47	0.0227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,825.06780	1,867.199	21.47	0.9773	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			3.61990	2.558	22.28	0.0088	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,279.21990	2,322.659	22.28	0.9912	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			2.38770	1.644	22.63	0.0058	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,477.98770	2,521.744	22.63	0.9942	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			7.06630	5.205	21.72	0.0170	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,962.66630	2,005.305	21.72	0.9830	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			1.52950	1.170	25.26	0.0038	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,977.12950	3,021.270	25.26	0.9962	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1.51640	1.182	26.95	0.0037	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	16.75	Put			3,227.11640	3,271.282	26.95	0.9963	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			4.10290	2.923	22.17	0.0100	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,219.70290	2,263.023	22.17	0.9900	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			1.55540	1.258	30.74	0.0034	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,787.15540	3,831.358	30.74	0.9966	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.27930	0.191	32.02	0.0006	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,905.87930	4,950.290	32.02	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			1.57500	1.177	23.37	0.0041	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,697.17500	2,741.277	23.37	0.9959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.08410	0.055	32.02	0.0002	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,475.68410	5,520.154	32.02	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.03680	0.023	32.02	0.0001	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,855.63680	5,900.123	32.02	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1.52360	1.208	28.64	0.0035	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,477.12360	3,521.308	28.64	0.9965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00050	0.000	32.02	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,715.60050	7,760.100	32.02	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00030	0.000	32.02	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,895.60030	7,940.100	32.02	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.27360	0.186	32.02	0.0006	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,915.87360	4,960.287	32.02	0.9994	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			364.42610	331.531	16.46	0.5215	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			300.32610	312.131	16.46	0.4785	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			22.37140	17.868	20.96	0.0437	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,898.27140	1,938.468	20.96	0.9563	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			86.55820	74.564	19.68	0.1508	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,137.45820	1,170.164	19.68	0.8492	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			258.38770	231.867	17.68	0.3613	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			601.88770	620.267	17.68	0.6387	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			360.14870	328.310	16.94	0.4694	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			421.14870	434.310	16.94	0.5306	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			314.88070	285.292	17.26	0.4220	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			495.88070	511.292	17.26	0.5780	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			259.76250	233.331	17.72	0.3603	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			610.76250	629.331	17.72	0.6397	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			6.72620	5.226	23.86	0.0117	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,427.72620	3,471.226	23.86	0.9883	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			267.63620	241.037	17.74	0.3663	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			606.13620	624.537	17.74	0.6337	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			176.31540	156.835	18.87	0.2481	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			952.21540	977.735	18.87	0.7519	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			204.20210	183.321	18.76	0.2761	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			892.50210	916.721	18.76	0.7239	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			53.59690	46.332	21.77	0.0794	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,111.79690	2,149.732	21.77	0.9206	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			18.12260	15.260	23.13	0.0288	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	25/04/2017	Foreign Exchange Option	16.67	Put		3,056.32260	3,098.660	23.13	0.9712	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		0.00000	95.938	20.40	0.1529	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		0.00000	1,509.338	20.40	0.8471	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		101.92890	89.952	20.52	0.1444	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,530.12890	1,563.352	20.52	0.8556	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		491.02740	456.675	16.82	0.5485	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		359.22740	370.075	16.82	0.4515	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		363.53410	334.311	17.48	0.4376	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		531.73410	547.711	17.48	0.5624	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		268.71710	244.621	18.23	0.3418	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		736.91710	758.021	18.23	0.6582	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		247.02460	224.917	18.60	0.3125	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		837.62460	860.717	18.60	0.6875	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		460.32670	428.994	17.22	0.5020	0.00	0	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		455.72670	469.794	17.22	0.4980	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		617.19110	584.881	17.08	0.5704	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		407.19110	420.581	17.08	0.4296	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		84.14100	77.084	22.00	0.1046	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,344.14100	2,382.784	22.00	0.8954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		486.98870	461.487	17.86	0.4469	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		716.68870	737.287	17.86	0.5531	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		427.20280	403.831	18.21	0.4027	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		836.90280	859.631	18.21	0.5973	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		550.91430	523.322	17.53	0.4916	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		430.79010	444.883	16.97	0.4156	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		22.67180	20.245	25.59	0.0267	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,902.37180	4,946.045	25.59	0.9733	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,205.38180	1,164.494	15.99	0.8029	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		145.08180	150.294	15.99	0.1971	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,033.53120	3,074.982	23.00	0.9154	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		38.48130	34.748	25.59	0.0429	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,318.18130	4,360.548	25.59	0.9571	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		994.64720	956.387	16.21	0.7287	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		224.34720	232.187	16.21	0.2713	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		701.09010	669.083	16.97	0.5844	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,438.76220	2,477.164	21.74	0.8782	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		101.84840	94.628	21.90	0.1144	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,531.54840	2,570.428	21.90	0.8856	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		8.52060	7.453	25.59	0.0109	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,948.22060	5,993.253	25.59	0.9891	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		73.83120	69.182	23.00	0.0846	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,209.44940	2,246.515	21.32	0.8573	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		128.84310	119.865	21.34	0.1418	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,218.54310	2,255.665	21.34	0.8582	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		35.28100	31.800	25.59	0.0397	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,414.98100	4,457.600	25.59	0.9603	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		109.06220	101.364	21.74	0.1218	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,913.71420	1,948.674	20.77	0.8238	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		162.84200	151.770	20.79	0.1751	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,922.54200	1,957.570	20.79	0.8249	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		97.78000	90.833	22.00	0.1102	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,587.48000	2,626.633	22.00	0.8898	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		129.74940	120.715	21.32	0.1427	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,808.52520	1,842.614	20.57	0.8097	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		166.38830	155.106	20.74	0.1785	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,896.08830	1,930.906	20.74	0.8215	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		116.85910	108.650	21.57	0.1298	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,346.55910	2,384.450	21.57	0.8702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		164.01420	152.874	20.77	0.1762	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,068.41060	1,094.916	18.85	0.6673	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		256.85230	241.473	19.66	0.2623	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,376.55230	1,407.273	19.66	0.7377	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		136.30100	126.852	21.20	0.1492	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,146.00100	2,182.652	21.20	0.8508	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		178.82520	166.814	20.57	0.1903	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		871.63360	894.936	18.31	0.6090	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		403.04030	380.582	18.37	0.3842	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		892.74030	916.382	18.37	0.6158	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		165.19550	153.986	20.76	0.1773	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,904.89550	1,939.786	20.76	0.8227	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		338.71060	319.116	18.85	0.3327	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		789.23360	811.145	18.07	0.5805	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		443.03660	419.085	18.11	0.4147	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		802.73660	824.885	18.11	0.5853	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		214.49360	200.471	20.16	0.2232	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,594.19360	1,626.271	20.16	0.7768	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		411.93360	389.136	18.31	0.3910	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		610.61430	629.122	17.53	0.5084	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		535.18470	508.089	17.61	0.4808	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		634.88470	653.889	17.61	0.5192	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		383.03560	361.361	18.50	0.3685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		942.73560	967.161	18.50	0.6315	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		449.53360	425.345	18.07	0.4195	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		112.10030	104.656	21.85	0.1212	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,559.20030	2,597.956	21.85	0.8788	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		732.81750	700.999	16.98	0.5891	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		439.91750	454.299	16.98	0.4109	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		644.26650	614.604	17.30	0.5354	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		546.36650	562.904	17.30	0.4646	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		579.15090	552.657	17.69	0.4806	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		701.05090	721.057	17.69	0.5194	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		61.20940	56.849	25.33	0.0618	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	12/07/2017	Foreign Exchange Option	17.98	Put			4,213.10940	4,255.249	25.33	0.9382	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			412.26400	392.279	18.77	0.3580	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,121.56400	1,148.179	18.77	0.6420	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			497.08070	474.211	18.26	0.4133	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			936.38070	960.111	18.26	0.5867	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			988.57210	953.719	16.44	0.6792	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			327.87210	339.619	16.44	0.3208	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			828.87800	797.579	16.92	0.6029	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			463.17800	478.479	16.92	0.3971	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			131.42380	124.215	21.90	0.1289	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,795.72380	2,835.115	21.90	0.8711	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			734.95790	705.494	17.23	0.5502	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			579.15790	596.394	17.23	0.4498	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			934.58070	902.663	16.85	0.6168	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			487.08070	500.663	16.85	0.3832	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			155.76100	149.072	22.08	0.1382	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,048.26100	3,087.072	22.08	0.8618	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			996.72610	965.222	16.82	0.6245	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			500.22610	512.622	16.82	0.3755	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			874.21770	844.979	17.21	0.5699	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			627.71770	642.379	17.21	0.4301	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			869.62450	840.474	17.22	0.5678	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,003.50000	986,047.400	24.53	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,470.33560	1,431.450	16.04	0.7836	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			223.83560	228.850	16.04	0.2164	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,295.84820	1,258.712	16.24	0.7333	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			299.34820	306.112	16.24	0.2667	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,545.29750	3,583.490	22.98	0.8733	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,049.94660	1,017.553	16.67	0.6467	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			453.44660	464.953	16.67	0.3533	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			125.93290	121.524	24.23	0.1044	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,129.43290	4,168.924	24.23	0.8956	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.53	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,205.10960	3,242.329	22.25	0.8565	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			152.79780	147.040	22.94	0.1276	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,526.29780	3,564.440	22.94	0.8724	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			152.29630	146.564	22.96	0.1272	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,535.79630	3,573.964	22.96	0.8728	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			151.79750	146.090	22.98	0.1267	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,629.35090	2,663.200	21.21	0.8151	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			186.53470	179.135	21.78	0.1560	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,990.03470	3,026.535	21.78	0.8440	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			173.44760	166.680	22.19	0.1451	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,176.94760	3,214.080	22.19	0.8549	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			171.60960	164.929	22.25	0.1435	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,071.52740	1,092.726	18.33	0.5730	0.00	0	150

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	14.69	Call		533.08210	512.403	18.68	0.3891	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,226.58210	1,249.803	18.68	0.6109	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		275.20500	263.063	20.67	0.2204	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,278.70500	2,310.463	20.67	0.7796	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		225.85090	215.800	21.21	0.1849	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		633.12450	647.874	17.22	0.4322	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		682.07700	657.185	17.94	0.4736	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		905.57700	924.585	17.94	0.5264	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		647.07370	623.071	18.09	0.4545	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		970.57370	990.471	18.09	0.5455	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		598.02740	575.326	18.33	0.4270	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		178.64120	172.020	22.39	0.1454	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,290.14120	3,326.620	22.39	0.8546	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,024.96290	993.764	16.83	0.6277	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		506.46290	518.364	16.83	0.3723	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		588.34820	569.038	18.73	0.3969	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,316.14820	1,337.738	18.73	0.6031	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		198.93200	193.188	22.70	0.1504	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,556.93200	3,591.788	22.70	0.8496	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,114.16300	1,084.666	16.79	0.6381	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		522.16300	533.266	16.79	0.3619	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,209.57990	1,178.403	16.73	0.6482	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		536.77990	546.303	16.73	0.3518	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		224.42390	216.748	22.88	0.1565	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,791.62390	3,824.648	22.88	0.8435	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,356.01440	1,321.201	16.57	0.6813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		481.01440	488.801	16.57	0.3187	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		284.15680	275.912	21.99	0.1905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,359.15680	3,393.512	21.99	0.8095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,309.01560	2,272.447	14.55	0.9048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		84.01560	90.047	14.55	0.0952	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,429.04860	1,393.504	16.48	0.7028	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		434.04860	441.104	16.48	0.2972	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		292.38230	283.794	21.81	0.1960	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,267.38230	3,301.394	21.81	0.8040	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		232.74900	226.707	23.34	0.1557	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,067.74900	4,104.307	23.34	0.8443	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		284.96330	276.682	21.97	0.1911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,349.96330	3,384.282	21.97	0.8089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		332.13940	321.108	21.23	0.2204	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,927.13940	2,958.708	21.23	0.7796	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		283.35400	275.143	22.00	0.1900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,368.35400	3,402.743	22.00	0.8100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		294.92790	286.236	21.75	0.1977	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,239.92790	3,273.836	21.75	0.8023	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		454.16080	439.124	20.20	0.2904	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	16.00	Put		2,229.16080	2,256.725	20.20	0.7096	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		289.04660	280.598	21.88	0.1938	0.00	0	33,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,304.04660	3,338.198	21.88	0.8062	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		367.28860	355.059	20.89	0.2411	0.00	0	52,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,692.28860	2,722.659	20.89	0.7589	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		953.23970	926.231	17.70	0.5330	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		908.23970	923.831	17.70	0.4670	0.00	0	16,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		298.37680	289.545	21.68	0.2000	0.00	0	16,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,203.37680	3,237.145	21.68	0.8000	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		822.12310	797.603	18.18	0.4761	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,127.12310	1,145.203	18.18	0.5239	0.00	0	22,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,028.06150	999.830	17.45	0.5639	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		803.06150	817.430	17.45	0.4361	0.00	0	33,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		413.48940	399.744	20.50	0.2676	0.00	0	20,403	
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,428.48940	2,457.344	20.50	0.7324	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		965.30300	938.228	17.66	0.5381	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		890.30300	905.828	17.66	0.4619	0.00	0	16,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		989.91430	962.377	17.58	0.5483	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		854.91430	869.977	17.58	0.4517	0.00	0	16,000	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		832.58230	807.847	18.14	0.4808	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,107.58230	1,125.447	18.14	0.5192	0.00	0	2,055	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,338.20760	1,303.576	16.59	0.6759	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		493.20760	501.176	16.59	0.3241	0.00	0	0	
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		239.03150	233.018	23.20	0.1590	0.00	0	60	
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,023.53150	4,060.618	23.20	0.8410	0.00	0	0	
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		1,282.14370	1,247.935	16.71	0.6552	0.00	0	0	
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		546.64370	555.535	16.71	0.3448	0.00	0	60	
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		412.17190	400.927	21.86	0.2317	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,463.17190	3,500.127	21.86	0.7683	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		414.13250	402.800	21.82	0.2328	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,445.13250	3,482.000	21.82	0.7672	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		413.15250	401.864	21.84	0.2322	0.00	0	0	
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,454.15250	3,491.064	21.84	0.7678	0.00	0	0	
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		0.00000	982.536	18.83	0.4763	0.00	0	0	
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		0.00000	1,479.036	18.83	0.5237	1,479,035.80	1,000	1,000	
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		0.00000	759.013	19.78	0.3865	1,518,026.20	2,000	2,000	
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		0.00000	2,065.513	19.78	0.6135	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		548.02230	535.635	21.83	0.2673	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,560.72230	3,596.835	21.83	0.7327	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		546.91480	534.563	21.84	0.2668	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,569.61480	3,605.763	21.84	0.7332	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		1,745.02270	1,707.821	17.40	0.6738	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		697.72270	709.021	17.40	0.3262	0.00	0	70,530	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		549.13390	536.710	21.81	0.2679	0.00	0	0	
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,551.83390	3,587.910	21.81	0.7321	0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											4,141,226.00	23,000	1,664,790
Total \$ / R											201,186,271.30	37,522	2,292,237
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			13.47990		13.52440			0.0000	13,479.90	1	465
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			13.72420		13.77030			0.0000	0.00	0	43
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			13.95260		13.99650			0.0000	0.00	0	1
Total \$ / R MAXI Future											13,479.90	1	509
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			152.29290	120.699	28.57	0.0035	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			346,712.29290	351,130.699	28.57	0.9965	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			152.35570	120.827	28.64	0.0035	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			347,712.35570	352,130.827	28.64	0.9965	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			152.42120	120.961	28.71	0.0035	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			348,712.42120	353,130.961	28.71	0.9965	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			9,079.23960	8,431.879	22.18	0.1029	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			269,049.23960	273,011.879	22.18	0.8971	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			9,018.50140	8,375.367	22.20	0.1022	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			269,988.50140	273,955.367	22.20	0.8978	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			8,958.38050	8,319.292	22.22	0.1016	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			270,928.38050	274,899.292	22.22	0.8984	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			42,481.38170	40,765.867	19.44	0.3212	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			156,831.38170	159,505.867	19.44	0.6788	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			42,271.44020	40,563.111	19.45	0.3198	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			157,621.44020	160,303.112	19.45	0.6802	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			42,062.70880	40,361.153	19.47	0.3184	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			158,412.70880	161,101.153	19.47	0.6816	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											13,479.90	1	509
£ / R	On	28/02/2017			16.87520		16.90810			0.0000	0.00	0	48
£ / R	On	13/03/2017			16.91840		16.95280			0.0000	634,406,163.20	37,498	48,218
£ / R	On	31/03/2017			16.98310		17.01800			0.0000	0.00	0	162
£ / R	On	13/04/2017			17.02980		17.06480			0.0000	0.00	0	61
£ / R	On	25/04/2017			17.07180		17.10720			0.0000	0.00	0	73
£ / R	On	28/04/2017			17.08240		17.11780			0.0000	0.00	0	79
£ / R	On	19/06/2017			17.26500		17.30200			0.0000	1,726,500.00	100	22,358
£ / R	On	18/09/2017			17.59560		17.62870			0.0000	0.00	0	462
£ / R	On	18/12/2017			17.93420		17.96500			0.0000	0.00	0	5,738
Total £ / R Future											636,132,663.20	37,598	77,199
£ / R	On	28/02/2017		Call			78.49240	68.349	23.85	0.1478	0.00	0	0
£ / R	On	28/02/2017		Put			1,060.39240	1,083.149	23.85	0.8522	0.00	0	0
£ / R	On	13/03/2017		Call			397.16430	374.781	20.68	0.4809	187,390.60	500	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	17.00	Put			444.36430	456.381	20.68	0.5191	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			68.12710	61.246	23.86	0.1094	73,495.80	1,200	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,615.32710	1,642.846	23.86	0.8906	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			37.32840	33.245	25.00	0.0629	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,084.52840	2,114.845	25.00	0.9371	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.61230	0.467	36.29	0.0010	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,797.81230	6,832.067	36.29	0.9990	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.60400	0.461	36.29	0.0009	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,807.80400	6,842.061	36.29	0.9991	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			6.83550	6.202	31.56	0.0117	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,054.03550	4,087.802	31.56	0.9883	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.62080	0.474	36.29	0.0010	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,787.82080	6,822.074	36.29	0.9990	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			180.80380	170.537	22.51	0.2189	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,342.80380	1,367.437	22.51	0.7811	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			591.10330	568.838	20.16	0.5166	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			556.30330	569.038	20.16	0.4834	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			7.69100	6.694	30.68	0.0088	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,880.49100	6,914.894	30.68	0.9912	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			695.59350	671.224	20.03	0.5392	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			577.79350	588.824	20.03	0.4608	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			10.96640	10.287	23.99	0.0125	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,748.96640	6,785.287	23.99	0.9875	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			11.14900	10.460	23.99	0.0127	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,729.14900	6,765.460	23.99	0.9873	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			11.05730	10.373	23.99	0.0126	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,739.05730	6,775.373	23.99	0.9874	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			900.70860	883.458	19.53	0.4692	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,282.00860	1,297.858	19.53	0.5308	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			907.95370	890.606	19.51	0.4720	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,269.25370	1,285.006	19.51	0.5280	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			904.32140	887.025	19.52	0.4706	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,275.62140	1,291.425	19.52	0.5294	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			133.80700	130.799	24.05	0.0790	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,328.80700	7,356.598	24.05	0.9210	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			134.85270	131.825	24.05	0.0796	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,309.85270	7,337.625	24.05	0.9204	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			134.32890	131.311	24.05	0.0793	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,319.32890	7,347.111	24.05	0.9207	0.00	0	0
Total £ / R Option												260,886.40	1,700	1,800
Total £ / R												636,393,549.60	39,298	78,999
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11969		0.12115			0.0000	0.00	0	42
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12240		0.12389			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12500		0.12648			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 ¥ / R Future												0.00	0	3,803
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			15.24090	10.928	27.51	0.0298	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,900.24090	2,042.028	27.51	0.9702	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1.35990	0.913	27.51	0.0032	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,886.35990	3,032.013	27.51	0.9968	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.08020	0.051	27.51	0.0002	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,885.08020	4,031.151	27.51	0.9998	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			8.03770	7.519	23.93	0.0129	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,619.43770	4,767.719	23.93	0.9871	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			73.79510	67.175	23.93	0.0881	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,685.19510	2,827.375	23.93	0.9119	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			25.51550	23.472	23.93	0.0356	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,636.91550	3,783.672	23.93	0.9644	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			222.00930	205.093	23.34	0.1806	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,573.60930	2,704.693	23.34	0.8194	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			110.99840	102.630	23.34	0.1023	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,462.59840	3,602.230	23.34	0.8977	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			52.88730	49.068	23.34	0.0545	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,404.48730	4,548.668	23.34	0.9455	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,803
€ / R	On	20/02/2017	Foreign Exchange Future			14.33290		14.42540			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.34490		14.43710			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.35670		14.44910			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.39740		14.49200			0.0000	80,783,811.40	5,611	71,694
€ / R	On	15/03/2017	Foreign Exchange Future			14.40420		14.49900			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.45910		14.55450			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.50370		14.59920			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.72730		14.82490			0.0000	220,909.50	15	79,698
€ / R	On	18/09/2017	Foreign Exchange Future			15.04390		15.14030			0.0000	3,760,975.00	250	1,452
€ / R	On	18/12/2017	Foreign Exchange Future			15.37050		15.46630			0.0000	0.00	0	154
Total € / R Future												84,765,695.90	5,876	155,435
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Call			224.33940	157.768	14.72	0.5300	0.00	0	0
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Put			108.93940	134.868	14.72	0.4700	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			5.40310	3.136	21.09	0.0147	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,328.30310	1,418.236	21.09	0.9853	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			34.76060	23.840	17.74	0.0900	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			755.66060	837.140	17.74	0.9100	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			462.74380	527.603	16.34	0.7074	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			2.02280	1.532	22.84	0.0051	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,680.02280	2,774.132	22.84	0.9949	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	Call			1.78460	1.642	32.57	0.0039	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,199.78460	4,294.242	32.57	0.9961	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1.78840	1.645	32.63	0.0039	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			154.74380	125.003	16.34	0.2926	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,209.78840	4,304.245	32.63	0.9961	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1.79220	1.616	32.63	0.0039	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,219.79220	4,314.216	32.63	0.9961	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			13.67880	11.236	19.37	0.0351	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,521.67880	1,613.836	19.37	0.9649	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			833.85560	742.097	14.38	0.8858	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			31.85560	34.697	14.38	0.1142	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			367.82090	306.289	15.02	0.5694	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			175.82090	208.889	15.02	0.4306	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			105.34080	84.862	17.17	0.2051	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			666.34080	740.662	17.17	0.7949	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			139.04730	114.747	17.35	0.2217	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			804.54730	875.647	17.35	0.7783	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			310.61200	261.059	16.13	0.3942	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			511.41200	557.359	16.13	0.6058	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			18.30450	15.677	21.59	0.0231	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,393.40450	4,488.377	21.59	0.9769	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			202.23980	186.165	19.05	0.2078	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			259.92950	284.552	15.67	0.3069	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,637.33980	1,718.865	19.05	0.7922	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			18.63400	15.982	21.58	0.0235	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,373.73400	4,468.682	21.58	0.9765	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			18.46880	15.829	21.58	0.0233	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,383.56880	4,478.529	21.58	0.9767	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			974.82950	901.852	15.67	0.6931	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,429.45960	4,526.287	23.38	0.9072	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			109.47580	109.935	23.40	0.0926	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,439.17580	4,536.035	23.40	0.9074	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			109.19550	109.685	23.42	0.0923	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,448.89550	4,545.785	23.42	0.9077	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			109.75960	110.187	23.38	0.0928	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,058.37610	6,151.558	23.67	0.9200	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			330.49560	316.508	19.76	0.2153	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,914.19560	2,996.008	19.76	0.7847	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			329.24080	315.351	19.77	0.2146	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,922.94080	3,004.851	19.77	0.7854	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			327.99180	314.196	19.79	0.2139	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,931.69180	3,013.696	19.79	0.7861	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			114.67610	112.059	23.67	0.0800	0.00	0	0
Total € / R Option												0.00	0	1,680

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												84,765,695.90	5,876	157,115
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.28880		10.35050			0.0000	102,888.00	10	15,287
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.45230		10.51530			0.0000	0.00	0	113
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.60790		10.66970			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.76660		10.82740			0.0000	0.00	0	33
Total AU\$ / R Future												102,888.00	10	15,658
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1.73220	1.202	20.09	0.0062	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,611.23220	1,672.402	20.09	0.9938	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1.81010	1.256	19.99	0.0065	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,591.31010	1,652.456	19.99	0.9935	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1.77060	1.229	20.04	0.0063	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,601.27060	1,662.429	20.04	0.9937	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,598.89530	1,655.488	16.76	0.9175	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			45.40350	38.854	16.73	0.0846	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,580.10350	1,636.555	16.73	0.9154	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			44.79570	38.318	16.74	0.0835	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,589.49570	1,646.018	16.74	0.9165	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			44.19530	37.788	16.76	0.0825	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,627.72130	1,678.948	16.16	0.8515	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			109.42720	98.690	16.12	0.1510	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,609.72720	1,660.790	16.12	0.8490	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			108.41920	97.765	16.14	0.1497	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,618.71920	1,669.865	16.14	0.8503	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			107.42130	96.848	16.16	0.1485	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			241.75520	224.953	15.08	0.2643	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,284.35520	1,328.353	15.08	0.7357	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			240.01340	223.202	15.09	0.2626	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,292.61340	1,336.602	15.09	0.7374	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			243.51160	226.719	15.07	0.2661	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,276.11160	1,320.119	15.07	0.7339	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												102,888.00	10	15,658
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.26940		10.28390			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.46560		10.48080			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.65170		10.66530			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			0.98740	0.838	26.49	0.0035	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,447.08740	2,461.438	26.49	0.9965	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.99090	0.842	26.59	0.0035	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,457.09090	2,471.441	26.59	0.9965	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.99450	0.845	26.69	0.0035	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	13/03/2017	Foreign Exchange Option	12.75	Put			2,467.09450	2,481.445	26.69	0.9965	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			84.27710	79.531	17.43	0.1481	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,333.47710	1,343.930	17.43	0.8519	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			83.23960	78.543	17.45	0.1465	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,342.43960	1,352.943	17.45	0.8535	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			82.21660	77.567	17.46	0.1449	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,351.41660	1,361.967	17.46	0.8551	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			288.68560	279.572	15.77	0.3424	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			903.38560	907.872	15.77	0.6576	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			286.22490	277.164	15.78	0.3400	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			910.92490	915.464	15.78	0.6600	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			283.78590	274.780	15.80	0.3376	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			918.48590	923.080	15.80	0.6624	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			13.50870		13.62560			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.83540		13.95620			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.15280		14.27200			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			3.57110	2.707	31.29	0.0068	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,427.97110	3,544.007	31.29	0.9932	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			3.57010	2.710	31.37	0.0068	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,437.97010	3,554.010	31.37	0.9932	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			3.56920	2.713	31.44	0.0068	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,447.96920	3,564.013	31.44	0.9932	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			133.81280	114.145	20.24	0.1410	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,047.61280	2,148.745	20.24	0.8590	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			132.75960	113.223	20.25	0.1400	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,056.55960	2,157.823	20.25	0.8600	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			131.71700	112.309	20.26	0.1390	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,065.51700	2,166.909	20.26	0.8610	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			426.54400	388.731	18.96	0.3121	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,534.54400	1,615.930	18.96	0.6879	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			424.37040	386.733	18.97	0.3107	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,542.37040	1,623.933	18.97	0.6893	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			422.20920	384.747	18.99	0.3094	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,550.20920	1,631.947	18.99	0.6906	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			1.96150		1.97130			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.97780		1.99040			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
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99520		2.00840			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			5,090.41680	5,187.836	30.38	0.9948	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			3.41450	2.847	30.85	0.0051	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,190.41450	5,287.847	30.85	0.9949	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			3.41480	2.859	31.33	0.0051	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,290.41480	5,387.859	31.33	0.9949	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			3.41680	2.836	30.38	0.0052	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,769.92660	2,877.665	19.13	0.8582	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			164.22820	146.930	19.23	0.1347	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,860.22820	2,968.930	19.23	0.8653	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			184.23290	164.958	19.02	0.1492	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,680.23290	2,786.958	19.02	0.8508	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			173.92660	155.665	19.13	0.1418	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			575.94900	532.069	17.30	0.3252	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,891.94900	1,980.069	17.30	0.6748	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			551.54920	509.365	17.38	0.3139	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,967.54920	2,057.365	17.38	0.6861	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			528.17950	487.648	17.46	0.3029	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,044.17950	2,135.648	17.46	0.6971	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			1.96910		1.98080			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			630.27210	563.166	16.51	0.4875	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			622.27210	672.166	16.51	0.5125	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			729.37980	655.371	16.39	0.5392	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			521.37980	564.371	16.39	0.4608	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			678.53460	607.969	16.45	0.5132	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			570.53460	616.969	16.45	0.4868	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			1.93950		1.95160			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.98480		1.99750			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			10.73260	8.360	25.18	0.0165	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,294.73260	3,413.360	25.18	0.9835	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			12.53250	9.878	24.60	0.0196	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
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,096.53250	3,214.878	24.60	0.9804	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			11.58640	9.079	24.89	0.0180	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,195.58640	3,314.079	24.89	0.9820	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			262.44640	228.808	17.80	0.2033	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,087.44640	2,180.808	17.80	0.7967	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			297.54220	260.792	17.66	0.2266	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,922.54220	2,012.792	17.66	0.7734	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			279.47050	244.303	17.73	0.2147	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,004.47050	2,096.303	17.73	0.7853	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			1.73820		1.74380			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.77140		1.77710			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.80170		1.80690			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			2.60450	1.972	26.63	0.0047	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,964.60450	4,019.972	26.63	0.9953	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			2.58810	1.972	27.15	0.0046	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,064.58810	4,119.972	27.15	0.9954	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			2.57530	1.974	27.68	0.0045	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,164.57530	4,219.974	27.68	0.9955	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			237.91160	223.133	20.41	0.1969	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,266.91160	2,309.134	20.41	0.8031	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			264.73420	248.520	20.10	0.2167	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,093.73420	2,134.520	20.10	0.7833	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			250.91400	235.435	20.26	0.2065	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,179.91400	2,221.435	20.26	0.7935	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			559.82630	538.189	18.85	0.3333	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,890.82630	1,921.189	18.85	0.6667	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			538.66320	517.700	18.99	0.3223	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,969.66320	2,000.700	18.99	0.6777	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			518.46140	498.154	19.13	0.3117	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,049.46140	2,081.154	19.13	0.6883	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			0.12950		0.12960			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12930		0.12960			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12920		0.12960			0.0000	0.00	0	1,382
Total KES / R Future												0.00	0	1,382

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,382
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.69190		9.89980			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.83890		10.05020			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.97850		10.18940			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			3.89530	1.712	19.37	0.0093	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,214.09530	1,419.811	19.37	0.9907	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			4.10260	1.798	19.26	0.0098	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,194.30260	1,399.898	19.26	0.9902	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			3.99740	1.754	19.31	0.0096	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,204.19740	1,409.854	19.31	0.9904	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			103.68460	71.645	16.38	0.1501	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			993.48460	1,172.745	16.38	0.8499	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			102.33380	70.623	16.40	0.1482	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,002.13380	1,181.723	16.40	0.8518	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			101.00160	69.615	16.42	0.1464	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,010.80160	1,190.715	16.42	0.8536	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			306.69540	239.183	15.10	0.3301	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			697.29540	840.683	15.10	0.6699	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			303.71620	236.873	15.12	0.3275	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			704.31620	848.373	15.12	0.6725	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			309.70600	241.515	15.08	0.3328	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			690.30600	833.015	15.08	0.6672	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			1.28100		1.28510			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30040		1.30450			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31730		1.32130			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			1,349.00000	1,390.000		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			1,449.00000	1,490.000		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			1,549.00000	1,590.000		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			955.00000	996.000		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			755.00000	796.000		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			855.00000	896.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/09/2017	Foreign Exchange 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			387.00000	427.000		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			487.00000	527.000		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			587.00000	627.000		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			1.25510		1.25350			0.0000	37,653.00	30	1,350
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25800		1.25650			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.26110		1.25950			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												37,653.00	30	5,398
Total QUANTO £ / \$												37,653.00	30	5,398
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06810		1.07150			0.0000	510,551.80	478	728
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07310		1.07660			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07820		1.08170			0.0000	0.00	0	0
Total QUANTO € / \$ Future												510,551.80	478	13,429
Total QUANTO € / \$												510,551.80	478	13,429
RAIN	On	13/03/2017	Foreign Exchange Future			22,652.53000		22,784.70000			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			9.51190		9.56370			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			9.68930		9.74320			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			2.28300	1.534	20.11	0.0083	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,428.58300	1,479.634	20.11	0.9917	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			2.23370	1.500	20.17	0.0081	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,438.53370	1,489.600	20.17	0.9919	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			2.18580	1.467	20.23	0.0079	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,448.48580	1,499.567	20.23	0.9921	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			121.97340	109.578	16.24	0.2146	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			888.77340	930.278	16.24	0.7854	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			120.35600	108.106	16.26	0.2121	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			897.15600	938.806	16.26	0.7879	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			118.76050	106.655	16.28	0.2096	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			905.56050	947.355	16.28	0.7904	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 SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			3.62750		3.60590			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.59420		3.57540			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			0.30170	0.275	34.65	0.0026	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,254.40170	1,232.775	34.65	0.9974	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.28260	0.257	34.65	0.0024	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,264.38260	1,242.757	34.65	0.9976	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.26480	0.241	34.65	0.0023	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,274.36480	1,252.741	34.65	0.9977	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			14.61580	15.092	19.66	0.0823	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			699.21580	680.892	19.66	0.9177	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			14.18640	14.566	19.70	0.0797	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			708.78640	690.366	19.70	0.9203	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			13.77130	14.058	19.73	0.0772	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			718.37130	699.858	19.73	0.9228	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			1.35120		1.35630			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31070		1.31500			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27660		1.28080			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												918 607 977.10	58,515	917,918
Total Options												4 402 112.40	24,700	1,668,270
Grand Total:												923,010,089.50	83,215	2,586,188