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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2017

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			13.41300		13.42000			0.0000	0.00	0	0
\$ / R On 16/02/2017 Foreign Exchange Future			13.41740		13.42020			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.41940		13.42250			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.42950		13.43450			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.43200		13.43690			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.43450		13.43930			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.44200		13.44640			0.0000	0.00	0	1,673
\$ / R On 28/02/2017 Foreign Exchange Future			13.44450		13.44880			0.0000	0.00	0	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.44710		13.45120			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.47720		13.47990			0.0000	453,602,120.40	33,657	381,988
\$ / R On 29/03/2017 Foreign Exchange Future			13.51640		13.51940			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.52130		13.52440			0.0000	676,065.00	50	4,209
\$ / R On 11/04/2017 Foreign Exchange Future			13.54830		13.55160			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.55080		13.55400			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.55320		13.55650			0.0000	0.00	0	408
\$ / R On 18/04/2017 Foreign Exchange Future			13.56550		13.56910			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.57300		13.57660			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.58300		13.58660			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.59050		13.59420			0.0000	0.00	0	2,200
\$ / R On 04/05/2017 Foreign Exchange Future			13.60560		13.60920			0.0000	0.00	0	0
\$ / R On 26/05/2017 Foreign Exchange Future			13.66070		13.66430			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			13.72060		13.72420			0.0000	92,641,491.20	6,752	207,937
\$ / R	On	28/06/2017	Foreign Exchange Future			13.74310		13.74670			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.74810		13.75170			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.77810		13.78160			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.80050		13.80410			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.81050		13.81410			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.81550		13.81910			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.82550		13.82910			0.0000	0.00	0	890
\$ / R	On	29/08/2017	Foreign Exchange Future			13.89780		13.90200			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.94760		13.95260			0.0000	0.00	0	15,469
\$ / R	On	27/09/2017	Foreign Exchange Future			13.97010		13.97540			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.03480		14.04130			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.04480		14.05140			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.12430		14.13210			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.17390		14.18240			0.0000	0.00	0	15,866
\$ / R	On	22/12/2017	Foreign Exchange Future			14.18380		14.19240			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.40060		14.41080			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.49360		14.50350			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.62930		14.63880			0.0000	0.00	0	70
Total \$ / R Future												546,919,676.60	40,459	638,605
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			3.27280	0.000	11.08	0.0000	0.00	0	0
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			383.27280	387.000	11.08	1.0000	0.00	0	0
\$ / R	On	16/02/2017	Foreign Exchange Option	13.23	Call			247.40820	235.624	17.49	0.7384	0.00	0	0
\$ / R	On	16/02/2017	Foreign Exchange Option	13.23	Put			57.20820	48.224	17.49	0.2616	0.00	0	20,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			3.88910	3.117	22.73	0.0203	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			901.38910	903.717	22.73	0.9797	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			0.54280	0.361	28.71	0.0023	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,608.04280	1,610.961	28.71	0.9977	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			65.07010	58.344	17.73	0.2870	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			252.57010	248.944	17.73	0.7130	0.00	0	50,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			44.04840	40.798	17.94	0.1758	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			459.54840	461.298	17.94	0.8242	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			42.47930	37.400	17.89	0.1593	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			505.57930	505.400	17.89	0.8407	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			158.44720	150.837	16.25	0.4790	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			181.54720	178.837	16.25	0.5210	0.00	0	36,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			106.78140	99.636	16.77	0.3531	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			269.88140	267.636	16.77	0.6469	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			81.75360	75.124	17.11	0.2833	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			334.85360	333.124	17.11	0.7167	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			246.29610	240.702	16.54	0.6301	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			109.39610	108.702	16.54	0.3699	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			1.76710	3.065	27.72	0.0123	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,762.46710	1,768.565	27.72	0.9877	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			150.18290	142.230	16.44	0.4463	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		210.88290	207.730	16.44	0.5537	0.00	0	60
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		91.37070	82.250	16.78	0.2785	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		384.97070	380.250	16.78	0.7215	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		27.54580	24.658	19.12	0.0940	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		808.74580	810.159	19.12	0.9060	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		42.94100	37.384	18.40	0.1338	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		691.74100	690.284	18.40	0.8662	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,286.91600	1,283.435	17.47	0.9762	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		7.01600	6.235	17.47	0.0238	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		996.20800	992.009	16.29	0.9462	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		16.30800	14.809	16.29	0.0538	0.00	0	2,250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call		762.28430	757.171	15.31	0.8972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put		32.38430	29.971	15.31	0.1028	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		531.69560	525.706	15.47	0.7797	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		81.79560	78.506	15.47	0.2203	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call		446.26300	440.199	15.65	0.7128	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put		116.36300	112.999	15.65	0.2872	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Call		0.00000	556.076	15.40	0.8003	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.99	Put		0.00000	68.876	15.40	0.1997	137,751.20	2,000	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		554.33720	548.399	15.42	0.7952	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		74.43720	71.199	15.42	0.2048	0.00	0	95,792
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call		375.58470	369.644	15.82	0.6463	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put		155.68470	152.444	15.82	0.3537	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call		524.25870	518.256	15.48	0.7744	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put		84.35870	81.056	15.48	0.2256	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		480.83520	474.777	15.57	0.7415	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		100.93520	97.577	15.57	0.2585	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		176.55400	171.903	17.01	0.3798	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		396.65400	394.703	17.01	0.6202	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call		413.20480	407.173	15.73	0.6831	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put		133.30480	129.973	15.73	0.3169	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		381.69820	375.737	15.81	0.6525	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		151.79820	148.537	15.81	0.3475	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Call		0.00000	115.319	17.80	0.2751	230,637.40	2,000	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.92	Put		0.00000	558.119	17.80	0.7249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		249.58570	244.355	16.30	0.4953	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		269.68570	267.155	16.30	0.5047	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		192.75400	187.938	16.83	0.4070	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put		362.85400	360.738	16.83	0.5930	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		85.95700	82.799	18.44	0.2079	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		706.05700	705.599	18.44	0.7921	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		161.60560	157.130	17.19	0.3538	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		431.70560	429.930	17.19	0.6462	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call		123.53470	119.621	17.72	0.2836	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put		543.63470	542.421	17.72	0.7164	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		48.86280	46.437	19.35	0.1259	0.00	0	7,300

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	14.40	Put			968.96280	969.237	19.35	0.8741	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Call			104.97510	101.406	18.05	0.2471	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	13.99	Put			615.07510	614.206	18.05	0.7529	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			103.08880	99.557	18.08	0.2432	0.00	0	621
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			623.18880	622.357	18.08	0.7568	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Call			39.71520	37.543	19.69	0.1041	0.00	0	3,760
\$ / R	On	13/03/2017	Foreign Exchange Option	14.51	Put			1,069.81520	1,070.343	19.69	0.8959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			69.91600	67.028	18.77	0.1735	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			800.01600	799.828	18.77	0.8265	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			59.00800	56.342	19.05	0.1492	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			879.10800	879.142	19.05	0.8508	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			19.45100	18.151	20.74	0.0539	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,419.55100	1,420.951	20.74	0.9461	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			45.31230	42.981	19.47	0.1175	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,005.41230	1,005.781	19.47	0.8825	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			40.46980	38.275	19.66	0.1060	38,274.80	1,000	25,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,060.56980	1,061.075	19.66	0.8940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			14.99190	14.045	20.99	0.0427	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,535.09190	1,536.845	20.99	0.9573	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			32.30360	30.369	20.02	0.0860	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,172.40360	1,173.169	20.02	0.9140	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			30.54000	28.668	20.11	0.0816	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,200.64000	1,201.468	20.11	0.9184	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			7.09930	6.770	21.69	0.0219	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,867.19930	1,869.570	21.69	0.9781	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			18.22920	17.026	20.80	0.0509	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,448.32920	1,449.826	20.80	0.9491	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			16.35530	15.300	20.90	0.0462	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,496.45530	1,498.100	20.90	0.9538	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			5.20550	5.015	21.98	0.0165	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,005.30550	2,007.815	21.98	0.9835	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			12.04830	11.335	21.19	0.0351	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,632.14830	1,634.135	21.19	0.9649	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			9.05230	8.574	21.46	0.0272	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,759.15230	1,761.374	21.46	0.9728	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			2.92270	2.883	22.51	0.0098	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,263.02270	2,265.683	22.51	0.9902	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			6.94390	6.627	21.71	0.0214	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,877.04390	1,879.427	21.71	0.9786	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			6.79190	6.486	21.73	0.0210	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,886.89190	1,889.286	21.73	0.9790	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			1.17720	1.223	23.86	0.0043	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,741.27720	2,744.023	23.86	0.9957	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			4.97950	4.805	22.02	0.0159	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,025.07950	2,027.605	22.02	0.9841	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			3.19410	3.138	22.43	0.0107	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,223.29410	2,225.938	22.43	0.9893	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1.20830	1.299	29.33	0.0038	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,521.30830	3,524.099	29.33	0.9962	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			2.55850	2.539	22.64	0.0087	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,322.65850	2,325.339	22.64	0.9913	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			1.64380	1.669	23.05	0.0059	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,521.74380	2,524.469	23.05	0.9941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.18650	0.210	32.84	0.0006	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,960.28650	4,963.010	32.84	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			1.17010	1.232	25.82	0.0040	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,021.27010	3,024.032	25.82	0.9960	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1.18210	1.258	27.58	0.0039	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,271.28210	3,274.058	27.58	0.9961	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00020	0.000	32.84	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,760.10020	7,762.800	32.84	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			1.25750	1.366	31.51	0.0037	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,831.35750	3,834.166	31.51	0.9963	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			0.19050	0.215	32.84	0.0006	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,950.29050	4,953.015	32.84	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00020	0.000	32.84	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,940.10020	7,942.800	32.84	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.05450	0.063	32.84	0.0002	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,520.15450	5,522.863	32.84	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.02300	0.027	32.84	0.0001	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,900.12300	5,902.827	32.84	0.9999	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			331.53100	326.901	16.48	0.5200	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			312.13100	310.501	16.48	0.4800	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			17.86790	16.876	20.99	0.0419	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,938.46790	1,940.476	20.99	0.9581	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			74.56410	72.344	19.72	0.1480	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,170.16410	1,171.044	19.72	0.8520	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			231.86650	228.392	17.71	0.3590	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			620.26650	620.092	17.71	0.6410	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			328.30990	323.501	16.93	0.4676	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			434.30990	432.701	16.93	0.5324	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			285.29190	280.816	17.26	0.4198	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			511.29190	510.016	17.26	0.5802	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			233.33120	229.358	17.73	0.3578	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			629.33120	628.558	17.73	0.6422	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			5.22580	5.337	24.15	0.0119	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,471.22580	3,474.537	24.15	0.9881	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			241.03730	236.938	17.75	0.3639	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			624.53730	623.738	17.75	0.6361	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			156.83460	153.766	18.89	0.2456	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			977.73460	978.266	18.89	0.7544	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			183.32140	180.116	18.78	0.2737	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	21/04/2017	Foreign Exchange Option	14.31	Put		916.72140	917.116	18.78	0.7263	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		46.33170	44.338	21.72	0.0770	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		2,149.73170	2,151.338	21.72	0.9230	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		15.25990	14.928	23.23	0.0283	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		3,098.65990	3,101.928	23.23	0.9717	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		95.93840	93.530	20.40	0.1505	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,509.33840	1,510.530	20.40	0.8495	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		89.95200	87.570	20.52	0.1421	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,563.35200	1,564.570	20.52	0.8579	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		456.67500	450.882	16.78	0.5473	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		370.07500	367.882	16.78	0.4527	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		334.31080	329.499	17.46	0.4355	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		547.71080	546.499	17.46	0.5645	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		244.62080	240.806	18.23	0.3394	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		758.02080	757.806	18.23	0.6606	0.00	0	1,000
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		224.91720	221.473	18.61	0.3103	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		860.71720	860.973	18.61	0.6897	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		428.99400	423.650	17.19	0.5005	0.00	0	1,500
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		469.79400	468.050	17.19	0.4995	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		584.88090	579.642	17.05	0.5695	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		420.58090	418.942	17.05	0.4305	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		77.08410	75.824	22.04	0.1034	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,382.78410	2,385.125	22.04	0.8966	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		508.08940	505.096	17.64	0.4797	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		653.88940	654.496	17.64	0.5203	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		419.08480	416.813	18.16	0.4136	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		824.88480	826.213	18.16	0.5864	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		0.00000	576.753	17.28	0.5291	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		232.18660	230.211	16.16	0.2711	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,457.60010	4,458.964	25.38	0.9624	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		20.24510	18.648	25.38	0.0251	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,946.04510	4,948.048	25.38	0.9749	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,164.49410	1,158.964	15.94	0.8037	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		150.29410	148.364	15.94	0.1963	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		956.38660	950.811	16.16	0.7289	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,626.63270	2,629.535	22.07	0.8904	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		69.18240	67.872	23.00	0.0835	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,074.98240	3,077.272	23.00	0.9165	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		669.08280	664.888	16.97	0.5836	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		444.88280	444.288	16.97	0.4164	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		31.80010	29.564	25.38	0.0376	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,384.44990	2,387.270	21.63	0.8709	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		101.36380	100.617	21.80	0.1212	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,477.16380	2,480.017	21.80	0.8788	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		7.45330	6.722	25.38	0.0100	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,993.25330	5,996.122	25.38	0.9900	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		90.83270	90.135	22.07	0.1096	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,182.65210	2,185.394	21.27	0.8515	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		120.71470	119.883	21.39	0.1420	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,246.51470	2,249.283	21.39	0.8580	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		34.74830	32.363	25.38	0.0407	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,360.54830	4,361.763	25.38	0.9593	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		108.64990	107.870	21.63	0.1291	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,939.78560	1,942.420	20.82	0.8234	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		152.87370	151.913	20.84	0.1754	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,948.67370	1,951.313	20.84	0.8246	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		94.62770	93.913	21.97	0.1138	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,570.42770	2,573.313	21.97	0.8862	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		126.85210	125.994	21.27	0.1485	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,626.27080	1,628.743	20.22	0.7776	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		166.81420	165.801	20.64	0.1895	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,842.61420	1,845.201	20.64	0.8105	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		119.86510	119.037	21.40	0.1411	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,255.66510	2,258.437	21.40	0.8589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		153.98560	153.020	20.82	0.1766	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		967.16120	969.022	18.56	0.6326	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		319.11630	317.621	18.91	0.3317	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,094.91630	1,097.021	18.91	0.6683	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		151.77050	150.814	20.85	0.1743	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,957.57050	1,960.214	20.85	0.8257	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		200.47080	199.343	20.22	0.2224	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		859.63080	861.096	18.26	0.5984	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		389.13630	387.135	18.36	0.3900	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		894.93630	896.535	18.36	0.6100	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		155.10640	154.137	20.80	0.1777	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,930.90640	1,933.537	20.80	0.8223	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		361.36120	359.622	18.56	0.3674	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		737.28700	738.255	17.90	0.5542	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		425.34510	423.020	18.12	0.4184	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		811.14510	812.420	18.12	0.5816	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		241.47300	240.213	19.72	0.2614	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,407.27300	1,409.613	19.72	0.7386	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		403.83080	401.696	18.26	0.4016	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		0.00000	546.153	17.28	0.4709	136,538.20	250	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		523.32180	520.217	17.55	0.4905	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		629.12180	629.617	17.55	0.5095	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		380.58240	378.661	18.42	0.3831	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		916.38240	918.061	18.42	0.6169	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		461.48700	458.855	17.90	0.4458	0.00	0	500
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		104.65580	104.125	21.92	0.1207	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,597.95580	2,601.025	21.92	0.8793	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		700.99930	697.187	16.99	0.5883	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	28/06/2017		Foreign Exchange Option	13.50	Put		454.29930	454.087	16.99	0.4117	0.00	0	60
\$ / R	On	30/06/2017		Foreign Exchange Option	13.70	Call		614.60400	611.566	17.33	0.5344	0.00	0	0
\$ / R	On	30/06/2017		Foreign Exchange Option	13.70	Put		562.90400	563.466	17.33	0.4656	0.00	0	0
\$ / R	On	12/07/2017		Foreign Exchange Option	13.95	Call		552.65730	550.775	17.75	0.4797	0.00	0	0
\$ / R	On	12/07/2017		Foreign Exchange Option	13.95	Put		721.05730	722.675	17.75	0.5203	0.00	0	1,000
\$ / R	On	12/07/2017		Foreign Exchange Option	17.98	Call		56.84920	55.187	25.28	0.0605	0.00	0	1,000
\$ / R	On	12/07/2017		Foreign Exchange Option	17.98	Put		4,255.24920	4,257.087	25.28	0.9395	0.00	0	0
\$ / R	On	21/07/2017		Foreign Exchange Option	14.56	Call		392.27950	391.916	18.86	0.3575	0.00	0	0
\$ / R	On	21/07/2017		Foreign Exchange Option	14.56	Put		1,148.17950	1,151.416	18.86	0.6425	0.00	0	0
\$ / R	On	25/07/2017		Foreign Exchange Option	14.30	Call		474.21120	473.515	18.34	0.4126	0.00	0	2,000
\$ / R	On	25/07/2017		Foreign Exchange Option	14.30	Put		960.11120	963.015	18.34	0.5874	0.00	0	0
\$ / R	On	25/07/2017		Foreign Exchange Option	13.20	Call		953.71920	949.910	16.45	0.6787	0.00	0	0
\$ / R	On	25/07/2017		Foreign Exchange Option	13.20	Put		339.61920	339.410	16.45	0.3213	0.00	0	2,000
\$ / R	On	27/07/2017		Foreign Exchange Option	13.50	Call		797.57950	794.752	16.95	0.6021	0.00	0	0
\$ / R	On	27/07/2017		Foreign Exchange Option	13.50	Put		478.47950	479.252	16.95	0.3979	0.00	0	60
\$ / R	On	27/07/2017		Foreign Exchange Option	16.53	Call		124.21480	124.312	21.99	0.1289	0.00	0	60
\$ / R	On	27/07/2017		Foreign Exchange Option	16.53	Put		2,835.11480	2,838.812	21.99	0.8711	0.00	0	0
\$ / R	On	31/07/2017		Foreign Exchange Option	13.72	Call		705.49400	703.500	17.28	0.5493	0.00	0	0
\$ / R	On	31/07/2017		Foreign Exchange Option	13.72	Put		596.39400	598.000	17.28	0.4507	0.00	0	0
\$ / R	On	29/08/2017		Foreign Exchange Option	13.50	Call		902.66260	899.871	16.89	0.6159	0.00	0	0
\$ / R	On	29/08/2017		Foreign Exchange Option	13.50	Put		500.66260	502.071	16.89	0.3841	0.00	0	60
\$ / R	On	29/08/2017		Foreign Exchange Option	16.84	Call		149.07190	149.226	22.16	0.1382	0.00	0	60
\$ / R	On	29/08/2017		Foreign Exchange Option	16.84	Put		3,087.07190	3,091.426	22.16	0.8618	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.50	Call		965.22170	961.896	16.86	0.6235	0.00	0	3,680
\$ / R	On	18/09/2017		Foreign Exchange Option	13.50	Put		512.62170	514.297	16.86	0.3765	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Call		844.97910	842.398	17.25	0.5689	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Put		642.37910	644.798	17.25	0.4311	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Call		840.47440	837.924	17.27	0.5667	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		986,047.40000	986,052.400	24.58	1.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		1,431.44980	1,426.433	16.04	0.7832	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		228.84980	228.833	16.04	0.2168	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		1,258.71190	1,254.144	16.25	0.7326	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		306.11190	306.544	16.25	0.2674	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		3,583.49030	3,588.193	23.05	0.8735	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		1,017.55320	1,013.938	16.70	0.6457	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		464.95320	466.338	16.70	0.3543	0.00	0	500
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		121.52420	120.933	24.28	0.1040	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		4,168.92420	4,173.333	24.28	0.8960	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.58	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		3,242.32940	3,247.244	22.33	0.8566	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Call		147.04050	146.754	23.01	0.1274	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		3,564.44050	3,569.154	23.01	0.8726	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Call		146.56410	146.271	23.03	0.1269	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		3,573.96410	3,578.671	23.03	0.8731	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		146.09030	145.793	23.05	0.1265	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,663.20020	2,668.404	21.29	0.8152	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		179.13520	179.204	21.86	0.1559	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		3,026.53520	3,031.604	21.86	0.8441	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		166.67970	166.612	22.27	0.1449	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,214.07970	3,219.012	22.27	0.8551	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		164.92940	164.844	22.33	0.1434	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,092.72550	1,097.015	18.40	0.5737	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		512.40290	512.144	18.76	0.3885	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,249.80290	1,254.544	18.76	0.6115	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call		263.06300	263.395	20.76	0.2203	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put		2,310.46300	2,315.795	20.76	0.7797	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		215.80020	216.004	21.29	0.1848	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		647.87440	650.324	17.27	0.4333	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		657.18470	655.883	18.00	0.4727	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		924.58470	928.283	18.00	0.5273	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		623.07050	622.012	18.16	0.4537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		990.47050	994.411	18.16	0.5463	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		575.32550	574.615	18.40	0.4263	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		172.02000	171.845	22.46	0.1452	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,326.62000	3,331.745	22.46	0.8548	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		993.76440	990.172	16.86	0.6267	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		518.36440	520.072	16.86	0.3733	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		569.03830	568.243	18.81	0.3961	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,337.73830	1,343.443	18.81	0.6039	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,084.66560	1,080.299	16.82	0.6369	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		533.26560	535.499	16.82	0.3631	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		193.18790	192.771	22.77	0.1501	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,591.78790	3,597.971	22.77	0.8499	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,178.40250	1,173.824	16.77	0.6468	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		546.30250	549.524	16.77	0.3532	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		216.74790	218.958	23.03	0.1573	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,824.64790	3,834.658	23.03	0.8427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,321.20130	1,315.064	16.59	0.6800	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		488.80130	491.164	16.59	0.3200	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		275.91230	275.037	22.04	0.1900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,393.51230	3,401.137	22.04	0.8100	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		2,272.44700	2,265.253	14.59	0.9038	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		90.04700	91.353	14.59	0.0962	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		1,393.50360	1,386.970	16.49	0.7015	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		441.10360	443.069	16.49	0.2985	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		283.79400	282.950	21.87	0.1955	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,301.39400	3,309.050	21.87	0.8045	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		226.70670	225.630	23.38	0.1551	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,104.30670	4,111.730	23.38	0.8449	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		276.68220	275.812	22.02	0.1906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,384.28220	3,391.912	22.02	0.8094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		321.10830	320.334	21.29	0.2198	0.00	0	22,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,958.70830	2,966.434	21.29	0.7802	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		275.14250	274.266	22.06	0.1895	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,402.74250	3,410.366	22.06	0.8105	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		286.23590	285.396	21.81	0.1972	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,273.83590	3,281.496	21.81	0.8028	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		439.12450	438.382	20.27	0.2897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,256.72450	2,264.482	20.27	0.7103	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		280.59820	279.738	21.94	0.1933	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,338.19820	3,345.838	21.94	0.8067	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		355.05920	354.302	20.95	0.2405	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,722.65920	2,730.402	20.95	0.7595	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		926.23150	922.464	17.75	0.5316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		923.83150	928.564	17.75	0.4684	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		289.54470	288.717	21.74	0.1995	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,237.14470	3,244.817	21.74	0.8005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		797.60270	794.838	18.23	0.4748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,145.20270	1,150.938	18.23	0.5252	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		999.82990	995.557	17.48	0.5625	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		817.42990	821.657	17.48	0.4375	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call		399.74430	398.999	20.57	0.2670	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put		2,457.34430	2,465.099	20.57	0.7330	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		938.22840	934.369	17.71	0.5367	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		905.82840	910.469	17.71	0.4633	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		962.37710	958.353	17.62	0.5469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		869.97710	874.453	17.62	0.4531	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		807.84670	804.994	18.19	0.4795	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,125.44670	1,131.094	18.19	0.5205	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,303.57610	1,297.547	16.61	0.6746	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		501.17610	503.647	16.61	0.3254	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		233.01790	231.873	23.24	0.1585	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,060.61790	4,068.073	23.24	0.8415	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		1,247.93510	1,242.234	16.73	0.6538	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		555.53510	558.433	16.73	0.3462	0.00	0	60
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		400.92740	398.833	21.89	0.2308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,500.12740	3,508.233	21.89	0.7692	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		402.79960	400.706	21.86	0.2319	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,481.99960	3,490.105	21.86	0.7681	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		401.86380	399.769	21.87	0.2314	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,491.06380	3,499.169	21.87	0.7686	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		982.53580	977.109	18.84	0.4749	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,479.03580	1,483.509	18.84	0.5251	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		759.01310	755.198	19.80	0.3853	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,065.51310	2,071.598	19.80	0.6147	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		535.63480	532.439	21.84	0.2663	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,596.83480	3,603.139	21.84	0.7337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		534.56320	531.372	21.85	0.2658	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	18/06/2018	Foreign Exchange Option	17.71	Put			3,605.76320	3,612.072	21.85	0.7342	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,707.82090	1,698.564	17.37	0.6728	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			709.02090	709.264	17.37	0.3272	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			536.71040	533.504	21.82	0.2669	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,587.91040	3,594.204	21.82	0.7331	0.00	0	0
Total \$ / R Option												543,201.60	5,250	1,650,040
Total \$ / R												547,462,878.20	45,709	2,288,645
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.47720		13.47990			0.0000	94,340.40	7	466
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.72060		13.72420			0.0000	0.00	0	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.94760		13.95260			0.0000	0.00	0	1
Total \$ / R MAXI Future												94,340.40	7	510
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			120.69880	129.680	29.26	0.0038	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			351,130.69880	351,409.680	29.26	0.9962	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			120.82700	129.866	29.33	0.0038	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			352,130.82700	352,409.866	29.33	0.9962	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			120.96130	130.053	29.40	0.0037	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			353,130.96130	353,410.053	29.40	0.9963	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			8,431.87900	8,365.174	22.25	0.1023	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			273,011.87900	273,305.174	22.25	0.8977	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			8,375.36680	8,309.077	22.27	0.1016	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			273,955.36680	274,249.077	22.27	0.8984	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			8,319.29190	8,253.270	22.28	0.1010	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			274,899.29190	275,193.270	22.28	0.8990	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			40,765.86720	40,796.841	19.53	0.3209	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			159,505.86720	160,036.841	19.53	0.6791	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			40,563.11150	40,595.054	19.55	0.3195	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			160,303.11150	160,835.054	19.55	0.6805	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			40,361.15280	40,394.444	19.56	0.3182	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			161,101.15280	161,634.444	19.56	0.6818	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												94,340.40	7	510
£ / R	On	28/02/2017	Foreign Exchange Future			16.74180		16.87520			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.78660		16.91840			0.0000	67,230,333.00	4,005	47,104
£ / R	On	31/03/2017	Foreign Exchange Future			16.84980		16.98310			0.0000	1,819,778.40	108	270
£ / R	On	13/04/2017	Foreign Exchange Future			16.89570		17.02980			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			16.93760		17.07180			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			16.94810		17.08240			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.12980		17.26500			0.0000	79,465,142.20	4,639	24,683
£ / R	On	18/09/2017	Foreign Exchange Future			17.45660		17.59560			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.78900		17.93420			0.0000	0.00	0	5,738

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												148,515,253.60	8,752	78,518
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			68.34910	47.758	24.08	0.1124	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,083.14910	1,195.958	24.08	0.8876	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			374.78120	313.474	20.95	0.4300	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			456.38120	526.874	20.95	0.5700	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			61.24650	47.079	24.11	0.0888	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,642.84650	1,760.479	24.11	0.9112	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			33.24480	25.489	25.34	0.0505	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,114.84480	2,238.889	25.34	0.9495	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.46740	0.367	36.96	0.0008	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,832.06740	6,963.767	36.96	0.9992	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.46080	0.362	36.96	0.0008	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,842.06080	6,973.762	36.96	0.9992	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			6.20220	5.472	32.57	0.0104	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,087.80220	4,218.872	32.57	0.9896	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.47400	0.373	36.96	0.0008	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,822.07400	6,953.773	36.96	0.9992	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			170.53700	143.349	22.75	0.1922	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,367.43700	1,473.549	22.75	0.8078	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			568.83820	502.677	20.35	0.4791	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			569.03820	636.977	20.35	0.5209	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			6.69420	5.840	31.03	0.0078	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,914.89420	7,048.240	31.03	0.9922	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			671.22440	602.166	20.19	0.5053	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			588.82440	654.066	20.19	0.4947	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			10.28680	7.584	23.68	0.0097	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,785.28680	6,917.784	23.68	0.9903	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			10.45960	7.717	23.68	0.0099	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,765.45960	6,897.917	23.68	0.9901	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			10.37280	7.650	23.68	0.0098	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,775.37280	6,907.850	23.68	0.9902	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			883.45800	824.624	19.66	0.4490	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,297.85800	1,378.024	19.66	0.5510	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			890.60580	831.389	19.64	0.4518	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,285.00580	1,364.789	19.64	0.5482	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			887.02490	827.999	19.65	0.4504	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,291.42490	1,371.400	19.65	0.5496	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			130.79850	119.100	24.06	0.0735	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,356.59850	7,490.101	24.06	0.9265	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			131.82500	120.049	24.06	0.0740	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,337.62500	7,471.049	24.06	0.9260	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			131.31080	119.574	24.06	0.0738	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,347.11080	7,480.574	24.06	0.9262	0.00	0	0
Total £ / R Option												0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												148,515,253.60	8,752	80,318
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11882		0.11969			0.0000	0.00	0	42
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12152		0.12240			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12409		0.12500			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,803
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			10.92800	8.741	28.03	0.0246	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,042.02800	2,126.841	28.03	0.9754	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.91270	0.693	28.03	0.0025	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,032.01270	3,118.793	28.03	0.9975	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.05090	0.037	28.03	0.0002	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,031.15090	4,118.137	28.03	0.9998	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			7.51930	5.943	23.78	0.0106	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,767.71930	4,854.443	23.78	0.9894	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			67.17540	57.152	23.78	0.0779	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,827.37540	2,905.652	23.78	0.9221	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			23.47170	19.267	23.78	0.0304	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,783.67170	3,867.767	23.78	0.9696	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			205.09320	189.796	23.42	0.1705	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,704.69320	2,780.596	23.42	0.8295	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			102.63050	94.089	23.42	0.0956	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,602.23050	3,684.889	23.42	0.9044	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			49.06840	44.578	23.42	0.0505	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,548.66840	4,635.378	23.42	0.9495	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			14.25910		14.33290			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.27050		14.34490			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.28320		14.35670			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.32510		14.39740			0.0000	7,520,677.50	525	71,214
€ / R	On	15/03/2017	Foreign Exchange Future			14.33170		14.40420			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.38570		14.45910			0.0000	14,385.70	1	9
€ / R	On	13/04/2017	Foreign Exchange Future			14.42970		14.50370			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.65310		14.72730			0.0000	2,066,087.10	141	79,739
€ / R	On	18/09/2017	Foreign Exchange Future			14.96750		15.04390			0.0000	1,496,750.00	100	1,552
€ / R	On	18/12/2017	Foreign Exchange Future			15.29000		15.37050			0.0000	0.00	0	154
Total € / R Future												11,097,900.30	767	155,097
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Call			157.76800	114.112	14.64	0.4463	0.00	0	0
€ / R	On	20/02/2017	Foreign Exchange Option	14.31	Put			134.86800	165.012	14.64	0.5537	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			3.13620	2.182	21.81	0.0106	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,418.23620	1,491.682	21.81	0.9894	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			23.84010	16.627	17.92	0.0676	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	15.17	Put		837.14010	903.426	17.92	0.9324	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		527.60330	576.487	16.34	0.7457	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		1.53200	1.088	22.97	0.0038	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,774.13200	2,845.988	22.97	0.9962	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		1.64160	1.371	33.07	0.0033	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		4,294.24160	4,366.271	33.07	0.9967	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		1.64510	1.346	33.07	0.0033	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		125.00330	101.587	16.34	0.2543	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		4,304.24510	4,376.246	33.07	0.9967	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		1.61600	1.322	33.07	0.0032	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		4,314.21600	4,386.222	33.07	0.9968	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		11.23590	8.156	19.39	0.0269	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,613.83590	1,683.056	19.39	0.9731	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call		742.09710	674.372	14.11	0.8694	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put		34.69710	39.272	14.11	0.1306	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		306.28930	260.198	14.87	0.5248	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		208.88930	235.098	14.87	0.4752	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call		84.86230	68.353	17.19	0.1754	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put		740.66230	796.653	17.19	0.8246	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		114.74730	96.991	17.37	0.1965	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		875.64730	931.291	17.37	0.8035	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call		261.05930	230.267	16.13	0.3640	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put		557.35930	600.567	16.13	0.6360	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		15.67650	14.233	21.71	0.0212	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		4,488.37650	4,561.133	21.71	0.9788	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		186.16520	165.380	18.88	0.1919	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		284.55180	298.471	15.43	0.3236	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,718.86520	1,772.280	18.88	0.8081	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		15.98190	14.545	21.71	0.0216	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		4,468.68190	4,541.445	21.71	0.9784	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		15.82870	14.388	21.71	0.0214	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		4,478.52870	4,551.288	21.71	0.9786	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		901.85180	841.571	15.43	0.6764	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		109.93510	105.848	23.61	0.0896	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		4,536.03510	4,608.348	23.61	0.9104	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		109.68470	105.215	23.61	0.0891	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		4,545.78470	4,617.715	23.61	0.9109	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		110.18690	106.484	23.61	0.0900	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		4,526.28690	4,598.984	23.61	0.9100	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put		6,151.55850	6,228.364	23.83	0.9222	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		316.50810	304.223	19.91	0.2087	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		2,996.00810	3,064.223	19.91	0.7913	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		315.35130	303.121	19.92	0.2080	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,004.85130	3,073.121	19.92	0.7920	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		314.19580	302.028	19.94	0.2073	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		3,013.69580	3,082.028	19.94	0.7927	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	21.41	Call			112.05850	108.364	23.83	0.0778	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												11,097,900.30	767	156,777
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.30840		10.28880			0.0000	20,616.80	2	15,286
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.47170		10.45230			0.0000	79,899,071.00	7,630	7,655
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.62690		10.60790			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.78350		10.76660			0.0000	0.00	0	33
Total AU\$ / R Future												79,919,687.80	7,632	23,199
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1.20240	1.132	20.04	0.0060	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,672.40240	1,652.732	20.04	0.9940	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1.25600	1.183	19.94	0.0062	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,652.45600	1,632.784	19.94	0.9938	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1.22880	1.158	19.99	0.0061	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,662.42880	1,642.758	19.99	0.9939	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,655.48830	1,636.230	16.67	0.9168	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			38.85450	39.023	16.64	0.0854	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,636.55450	1,617.323	16.64	0.9146	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			38.31750	38.472	16.66	0.0843	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,646.01750	1,626.772	16.66	0.9157	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			37.78830	37.930	16.67	0.0832	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,678.94770	1,662.183	16.16	0.8487	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			98.68990	100.968	16.13	0.1538	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,660.78990	1,644.068	16.13	0.8462	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			97.76500	100.020	16.15	0.1525	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,669.86500	1,653.120	16.15	0.8475	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			96.84770	99.083	16.16	0.1513	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			224.95300	228.172	15.06	0.2674	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,328.35300	1,314.672	15.06	0.7326	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			223.20170	226.516	15.08	0.2657	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,336.60170	1,323.016	15.08	0.7343	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			226.71900	229.846	15.05	0.2691	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,320.11900	1,306.346	15.05	0.7309	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												79,919,687.80	7,632	23,199
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.30490		10.26940			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.50100		10.46560			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.68660		10.65170			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			0.83800	0.818	26.46	0.0034	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	12.73	Put			2,461.43800	2,425.918	26.46	0.9966	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.84150	0.821	26.56	0.0034	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,471.44150	2,435.921	26.56	0.9966	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.84500	0.824	26.65	0.0034	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,481.44500	2,445.924	26.65	0.9966	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			79.53050	83.081	17.37	0.1538	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,343.93050	1,312.081	17.37	0.8462	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			78.54330	82.034	17.39	0.1522	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,352.94330	1,321.034	17.39	0.8478	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			77.56720	81.001	17.41	0.1505	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,361.96720	1,330.001	17.41	0.8495	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			279.57200	291.134	15.78	0.3521	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			907.87200	884.534	15.78	0.6479	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			277.16370	288.647	15.80	0.3496	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			915.46370	892.047	15.80	0.6504	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			274.78010	286.182	15.82	0.3472	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			923.08010	899.582	15.82	0.6528	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			13.42060		13.50870			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.74400		13.83540			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.05770		14.15280			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			2.70680	2.502	32.31	0.0063	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,544.00680	3,631.902	32.31	0.9937	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			2.70980	2.507	32.39	0.0063	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,554.00980	3,641.907	32.39	0.9937	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			2.71280	2.511	32.46	0.0063	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,564.01280	3,651.911	32.46	0.9937	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			114.14530	100.484	20.24	0.1281	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,148.74530	2,226.484	20.24	0.8719	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			113.22250	99.652	20.25	0.1272	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,157.82250	2,235.652	20.25	0.8728	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			112.30920	98.829	20.26	0.1263	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,166.90920	2,244.829	20.26	0.8737	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			388.73050	362.120	19.06	0.2969	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,615.93050	1,684.420	19.06	0.7031	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			386.73290	360.252	19.08	0.2956	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,623.93290	1,692.552	19.08	0.7044	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			384.74700	358.395	19.10	0.2942	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,631.94700	1,700.695	19.10	0.7058	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	13/03/2017	Foreign Exchange Future			1.95650		1.96150			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.97190		1.97780			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98760		1.99520			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			5,187.83560	5,237.622	30.91	0.9952	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			2,84660	2,641	31.40	0.0048	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,287.84660	5,337.641	31.40	0.9952	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			2,85950	2,662	31.89	0.0048	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,387.85950	5,437.662	31.89	0.9952	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			2,83560	2,622	30.91	0.0048	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,877.66550	2,928.483	19.20	0.8640	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			146.92980	139.167	19.31	0.1291	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,968.92980	3,020.167	19.31	0.8709	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			164.95810	156.337	19.10	0.1432	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,786.95810	2,837.337	19.10	0.8568	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			155.66550	147.483	19.20	0.1360	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			532.06910	510.353	17.38	0.3156	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,980.06910	2,034.353	17.38	0.6844	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			509.36530	488.581	17.47	0.3046	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,057.36530	2,112.581	17.47	0.6954	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			487.64810	467.759	17.55	0.2938	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,135.64810	2,191.759	17.55	0.7062	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			1.96350		1.96910			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			563.16610	530.690	16.46	0.4724	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			672.16610	695.690	16.46	0.5276	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			655.37060	619.191	16.32	0.5246	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			564.37060	584.191	16.32	0.4754	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			607.96910	573.635	16.39	0.4983	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			616.96910	638.635	16.39	0.5017	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			1.92990		1.93950			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
DKK / R	On	19/06/2017	Foreign Exchange Future			1.97500		1.98480			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			8.36040	7.532	25.89	0.0149	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,413.36040	3,508.532	25.89	0.9851	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			9.87750	9.007	25.36	0.0179	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,214.87750	3,310.007	25.36	0.9821	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			9.07880	8.230	25.62	0.0163	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,314.07880	3,409.230	25.62	0.9837	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			228.80760	206.755	17.79	0.1891	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,180.80760	2,256.755	17.79	0.8109	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			260.79170	238.399	17.70	0.2123	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,012.79170	2,088.399	17.70	0.7877	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			244.30310	222.070	17.74	0.2005	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,096.30310	2,172.070	17.74	0.7995	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			1.73750		1.73820			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.77070		1.77140			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.80080		1.80170			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			1.97220	2.232	27.46	0.0052	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,019.97220	4,027.232	27.46	0.9948	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1.97190	2.233	28.00	0.0051	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,119.97190	4,127.233	28.00	0.9949	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1.97400	2.237	28.55	0.0050	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,219.97400	4,227.237	28.55	0.9950	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			223.13350	214.721	20.25	0.1927	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,309.13350	2,307.721	20.25	0.8073	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			248.51950	239.944	19.95	0.2127	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,134.51950	2,132.944	19.95	0.7873	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			235.43500	226.937	20.10	0.2025	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,221.43500	2,219.937	20.10	0.7975	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			538.18880	532.780	18.85	0.3315	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,921.18880	1,924.780	18.85	0.6685	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			517.70020	512.197	18.98	0.3205	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,000.70020	2,004.197	18.98	0.6795	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			498.15390	492.560	19.12	0.3098	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,081.15390	2,084.560	19.12	0.6902	0.00	0	0
Total HK\$/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 HK\$/R												0.00	0	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.12950		0.12950			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12920		0.12930			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12920		0.12920			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			9.67940		9.69190			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.82570		9.83890			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.96450		9.97850			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			1.71150	1.592	19.67	0.0087	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,419.81150	1,432.192	19.67	0.9913	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			1.79830	1.670	19.56	0.0092	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,399.89830	1,412.270	19.56	0.9908	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			1.75430	1.631	19.61	0.0090	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,409.85430	1,422.230	19.61	0.9910	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			71.64460	70.096	16.48	0.1474	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,172.74460	1,184.396	16.48	0.8526	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			70.62250	69.066	16.49	0.1455	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,181.72250	1,193.366	16.49	0.8545	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			69.61530	68.051	16.51	0.1437	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,190.71530	1,202.351	16.51	0.8563	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			239.18340	235.906	15.18	0.3265	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			840.68340	851.406	15.18	0.6735	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			236.87280	233.632	15.20	0.3239	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			848.37280	859.132	15.20	0.6761	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			241.51480	238.203	15.16	0.3291	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			833.01480	843.703	15.16	0.6709	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			1.28150		1.28100			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30070		1.30040			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31750		1.31730			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			1,390.00000	1,385.000		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			1,490.00000	1,485.000		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

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	13/03/2017		Foreign Exchange Option	1.44	Put		1,590.00000	1,585.000	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		996.00000	993.000	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		796.00000	793.000	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		896.00000	893.000	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		427.00000	425.000	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		527.00000	525.000	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		627.00000	625.000	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			1.24560	1.25510		0.0000	37,368.00	30	1,350
QUANTO £	On	19/06/2017		Foreign Exchange Future			1.24850	1.25800		0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017		Foreign Exchange Future			1.25160	1.26110		0.0000	0.00	0	0
Total QUANTO £ / \$ Future											37,368.00	30	5,398
Total QUANTO £ / \$											37,368.00	30	5,398
QUANTO €	On	13/03/2017		Foreign Exchange Future			1.06290	1.06810		0.0000	21,258.00	20	748
QUANTO €	On	19/06/2017		Foreign Exchange Future			1.06800	1.07310		0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017		Foreign Exchange Future			1.07310	1.07820		0.0000	0.00	0	0
Total QUANTO € / \$ Future											21,258.00	20	13,449
Total QUANTO € / \$											21,258.00	20	13,449
RAIN	On	13/03/2017		Foreign Exchange Future			22,562.80000	22,652.53000		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			9.48120	9.51190		0.0000	0.00	0	0
SGD / R	On	19/06/2017		Foreign Exchange Future			9.65620	9.68930		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		1.53430	1.247	20.34	0.0069	0.00	0
SGD / R	On	13/03/2017		Foreign Exchange Option	10.99	Put		1,479.63430	1,510.047	20.34	0.9931	0.00	0
SGD / R	On	13/03/2017		Foreign Exchange Option	11.00	Call		1.50030	1.217	20.40	0.0068	0.00	0
SGD / R	On	13/03/2017		Foreign Exchange Option	11.00	Put		1,489.60030	1,520.017	20.40	0.9932	0.00	0
SGD / R	On	13/03/2017		Foreign Exchange Option	11.01	Call		1.46720	1.188	20.45	0.0066	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,499.56720	1,529.989	20.45	0.9934	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			109.57830	101.791	16.25	0.2036	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			930.27830	955.591	16.25	0.7964	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			108.10620	100.412	16.27	0.2012	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			938.80620	964.212	16.27	0.7988	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			106.65460	99.051	16.29	0.1988	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			947.35460	972.851	16.29	0.8012	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			3.60590		3.62750			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.57450		3.59420			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			0.27530	0.242	35.44	0.0023	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,232.77530	1,254.342	35.44	0.9977	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.25740	0.226	35.44	0.0021	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,242.75740	1,264.326	35.44	0.9979	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.24060	0.211	35.44	0.0020	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,252.74060	1,274.311	35.44	0.9980	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			15.09240	13.644	19.77	0.0758	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			680.89240	699.144	19.77	0.9242	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			14.56610	13.297	19.85	0.0739	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			690.36610	708.797	19.85	0.9261	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			14.05800	12.961	19.93	0.0720	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			699.85800	718.461	19.93	0.9280	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			1.35310		1.35120			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.30740		1.31070			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27110		1.27660			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												786 605 484.70	57,667	937,619
Total Options												543 201.60	5,250	1,653,520
Grand Total:												787,148,686.30	62,917	2,591,139