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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/12/2016 Foreign Exchange Future			13.85850		13.97980			0.0000	0.00	0	0
\$ / R On 29/12/2016 Foreign Exchange Future			13.86080		13.97990			0.0000	0.00	0	0
\$ / R On 04/01/2017 Foreign Exchange Future			13.86940		13.99120			0.0000	0.00	0	2,250
\$ / R On 11/01/2017 Foreign Exchange Future			13.88200		14.00940			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.88800		14.01490			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			13.90000		14.02590			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.90300		14.02870			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.90900		14.03420			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.91800		14.04240			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.92390		14.04790			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.92990		14.05340			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			13.93890		14.06170			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.94190		14.06430			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.98710		14.10970			0.0000	0.00	0	340
\$ / R On 24/02/2017 Foreign Exchange Future			14.00570		14.12840			0.0000	0.00	0	0
\$ / R On 27/02/2017 Foreign Exchange Future			14.01370		14.13640			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			14.01640		14.13900			0.0000	0.00	0	720
\$ / R On 01/03/2017 Foreign Exchange Future			14.01890		14.14160			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			14.04940		14.17300			0.0000	30,880,581.20	2,198	446,444
\$ / R On 29/03/2017 Foreign Exchange Future			14.05450		14.17830			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			14.09520		14.22030			0.0000	0.00	0	1,583

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/04/2017	Foreign Exchange Future			14.12460		14.24980			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.12720		14.25250			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.12990		14.25520			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			14.14330		14.26870			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			14.15130		14.27670			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.16200		14.28750			0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Future			14.24480		14.37080			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.30890		14.43530			0.0000	214,633.50	15	202,456
\$ / R	On	28/06/2017	Foreign Exchange Future			14.33300		14.45950			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.37040		14.49740			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.39450		14.52180			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.41050		14.53810			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.49880		14.62750			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.55230		14.68170			0.0000	0.00	0	5,842
\$ / R	On	27/09/2017	Foreign Exchange Future			14.57630		14.70610			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.64460		14.77480			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.65500		14.78530			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.73890		14.86970			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.79130		14.92250			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.80180		14.93300			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			15.03170		15.16750			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.27230		15.41320			0.0000	0.00	0	70
Total \$ / R Future												31,095,214.70	2,213	692,799
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			75.42970	81.500	16.28	1.0000	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			115.22970	0.000	16.28	0.0000	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			12.95340	0.376	31.46	0.0052	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			493.05340	599.576	31.46	0.9948	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			106.74200	51.431	17.73	0.2548	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			215.54200	282.031	17.73	0.7452	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			393.81540	295.104	17.67	0.6549	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			84.41540	113.104	17.67	0.3451	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			254.62060	178.063	17.86	0.4600	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			189.72060	240.063	17.86	0.5400	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			3.07030	2.376	29.97	0.0084	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,158.17030	2,284.376	29.97	0.9916	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			165.75380	111.593	18.40	0.3004	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			369.85380	441.593	18.40	0.6996	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			158.00860	106.778	18.66	0.2825	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			409.30860	483.778	18.66	0.7175	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			453.82850	356.378	17.65	0.6359	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			129.62850	157.378	17.65	0.3641	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			271.89370	204.846	18.12	0.4264	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			289.49370	346.846	18.12	0.5736	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			270.18600	205.253	18.39	0.4124	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			322.28600	381.353	18.39	0.5876	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	25/01/2017	Foreign Exchange Option	15.89	Call		11.98530	6.637	23.02	0.0207	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,854.08530	1,972.737	23.02	0.9793	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call		66.66150	42.754	20.58	0.1103	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put		1,013.26150	1,112.854	20.58	0.8897	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call		648.44160	543.919	17.70	0.7399	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put		95.04160	114.019	17.70	0.2601	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		442.53940	354.759	17.98	0.5822	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		189.13940	224.859	17.98	0.4178	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		176.94040	129.091	19.27	0.2790	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		533.54040	609.191	19.27	0.7210	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call		267.63100	206.380	18.52	0.3897	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put		385.93100	447.480	18.52	0.6103	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		286.19170	223.065	18.50	0.4074	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		371.89170	431.165	18.50	0.5926	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		70.87960	47.041	20.57	0.1135	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		1,076.57960	1,175.141	20.57	0.8865	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		363.84800	288.747	18.09	0.4913	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		279.54800	326.847	18.09	0.5087	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		135.20340	103.101	20.44	0.1833	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		1,055.50340	1,146.001	20.44	0.8167	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		314.40490	255.614	18.97	0.3835	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		524.70490	588.514	18.97	0.6165	0.00	0	1,500
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call		792.32380	692.413	17.76	0.7105	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put		163.92380	186.713	17.76	0.2895	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call		131.34310	101.550	20.68	0.1707	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put		1,202.94310	1,295.850	20.68	0.8293	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		647.15580	556.914	17.92	0.6202	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		250.75580	283.214	17.92	0.3798	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		400.04300	335.061	18.67	0.4372	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		491.04300	548.661	18.67	0.5628	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		462.65790	390.489	18.45	0.4853	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		421.05790	471.589	18.45	0.5147	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,997.53650	1,874.103	19.13	0.9526	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		24.53650	24.703	19.13	0.0474	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		1,710.37780	1,586.846	18.06	0.9290	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		37.37780	37.446	18.06	0.0710	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		1,259.03120	1,143.732	17.59	0.8446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		86.03120	94.332	17.59	0.1554	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		1,233.89270	1,119.187	17.60	0.8375	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		90.89270	99.787	17.60	0.1625	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		1,176.04980	1,062.834	17.61	0.8203	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		103.04980	113.434	17.61	0.1797	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		1,056.21480	946.685	17.64	0.7802	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		133.21480	147.285	17.64	0.2198	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		871.26590	771.218	17.81	0.7035	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		198.26590	221.818	17.81	0.2965	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			772.02370	677.386	17.96	0.6535	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			249.02370	277.986	17.96	0.3465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			740.63390	647.900	18.02	0.6365	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			267.63390	298.500	18.02	0.3635	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			710.09980	619.311	18.07	0.6194	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			287.09980	319.911	18.07	0.3806	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			570.32390	489.766	18.33	0.5334	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			397.32390	440.366	18.33	0.4666	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			520.39050	445.181	18.47	0.4996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			447.39050	495.781	18.47	0.5004	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			433.97060	368.153	18.85	0.4348	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			560.97060	618.753	18.85	0.5652	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			396.09550	334.281	19.05	0.4043	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			623.09550	684.881	19.05	0.5957	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			381.78610	321.545	19.12	0.3924	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			648.78610	712.145	19.12	0.6076	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			361.18910	303.272	19.24	0.3751	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			688.18910	753.872	19.24	0.6249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			314.04120	261.722	19.52	0.3340	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			791.04120	862.321	19.52	0.6660	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			245.83890	202.377	20.03	0.2711	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			982.83890	1,062.977	20.03	0.7289	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			234.58820	192.591	20.12	0.2602	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,021.58820	1,103.191	20.12	0.7398	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			225.95540	185.103	20.20	0.2517	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,052.95540	1,135.703	20.20	0.7483	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			205.72420	167.618	20.40	0.2316	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,132.72420	1,218.218	20.40	0.7684	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			182.10480	147.342	20.65	0.2075	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,239.10480	1,327.942	20.65	0.7925	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			164.27200	132.136	20.87	0.1890	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,331.27200	1,422.736	20.87	0.8110	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			162.74150	130.836	20.89	0.1874	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,339.74150	1,431.436	20.89	0.8126	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			161.22550	129.549	20.91	0.1858	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,348.22550	1,440.149	20.91	0.8142	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			144.12910	114.851	21.13	0.1674	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,451.12910	1,545.451	21.13	0.8326	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			141.46640	112.463	21.16	0.1644	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,468.46640	1,563.063	21.16	0.8356	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			116.70320	91.110	21.46	0.1371	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,643.70320	1,741.710	21.46	0.8629	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			112.25440	87.349	21.52	0.1322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,679.25440	1,777.949	21.52	0.8678	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			105.90100	81.996	21.61	0.1251	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,732.90100	1,832.596	21.61	0.8749	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	16.00	Call			87.24750	66.414	21.91	0.1039	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,914.24750	2,017.014	21.91	0.8961	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			70.59370	52.706	22.24	0.0846	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,117.59370	2,223.305	22.24	0.9154	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			54.06650	39.346	22.65	0.0650	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,381.06650	2,489.946	22.65	0.9350	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			42.75820	30.389	23.03	0.0513	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,619.75820	2,730.989	23.03	0.9487	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			33.94750	24.488	23.57	0.0417	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,860.94750	2,975.088	23.57	0.9583	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			25.16780	19.598	24.38	0.0334	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,162.16780	3,280.198	24.38	0.9666	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			8.84200	8.731	26.83	0.0150	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,265.84200	4,389.331	26.83	0.9850	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			8.72910	8.623	26.83	0.0148	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,275.72910	4,399.223	26.83	0.9852	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			4.18080	4.206	26.83	0.0077	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,831.18080	4,954.806	26.83	0.9923	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			2.49250	2.542	26.83	0.0049	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,209.49250	5,333.142	26.83	0.9951	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.16550	0.183	26.83	0.0004	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,067.16550	7,190.783	26.83	0.9996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.12550	0.140	26.83	0.0003	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,247.12550	7,370.740	26.83	0.9997	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			190.00710	157.014	21.05	0.2000	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,451.70710	1,542.514	21.05	0.8000	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			915.49220	817.035	17.89	0.6898	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			237.19220	262.535	17.89	0.3102	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			398.48590	340.019	19.52	0.3738	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			798.18590	864.819	19.52	0.6262	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			733.26050	647.263	18.41	0.5726	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			423.46050	462.663	18.41	0.4274	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			732.44630	646.686	18.44	0.5703	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			429.94630	469.486	18.44	0.4297	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			72.06140	57.708	23.28	0.0764	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,839.56140	2,950.508	23.28	0.9236	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			742.57720	656.414	18.45	0.5737	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			427.37720	466.514	18.45	0.4263	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			551.32080	481.529	19.02	0.4553	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			672.62080	728.229	19.02	0.5447	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			597.15750	524.461	18.93	0.4791	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			630.45750	683.161	18.93	0.5209	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			231.92720	197.096	21.19	0.2147	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,634.42720	1,725.096	21.19	0.7853	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			114.69730	95.470	22.57	0.1139	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,497.19730	2,603.470	22.57	0.8861	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			868.25370	777.417	18.25	0.6185	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			380.75370	415.417	18.25	0.3815	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			709.00300	627.069	18.59	0.5376	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			521.50300	565.069	18.59	0.4624	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			360.72630	311.576	20.13	0.3156	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,133.22630	1,209.576	20.13	0.6844	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			1,054.91280	953.582	17.91	0.6988	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			267.41280	291.582	17.91	0.3012	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			1,177.24960	1,075.380	17.96	0.7003	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			306.44960	330.580	17.96	0.2997	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			266.07520	231.528	21.38	0.2210	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			1,865.27520	1,956.728	21.38	0.7790	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			970.46700	882.255	18.46	0.5930	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			535.16700	573.355	18.46	0.4070	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			914.58020	829.057	18.60	0.5688	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			589.28020	630.157	18.60	0.4312	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			880.46280	796.655	18.68	0.5536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			126.24370	140.257	17.53	0.1487	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,621.14620	1,511.840	17.66	0.8023	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			185.84620	202.940	17.66	0.1977	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,062.40410	970.091	18.26	0.6307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			457.10410	491.191	18.26	0.3693	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,299.59210	4,418.970	25.20	0.9251	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			42.68790	36.948	25.20	0.0393	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,317.38790	5,438.048	25.20	0.9607	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			210.39650	185.709	22.10	0.1707	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,505.09650	2,606.809	22.10	0.8293	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,851.54370	1,739.157	17.53	0.8513	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,723.20870	3,840.572	24.22	0.9049	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			103.99970	95.589	24.39	0.0914	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,818.69970	3,936.689	24.39	0.9086	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			301.77370	266.603	21.35	0.2330	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,966.47370	2,057.703	21.35	0.7670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			84.89210	77.870	25.20	0.0749	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,049.59290	2,142.693	21.47	0.7782	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			275.23530	243.015	21.54	0.2154	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,099.93530	2,194.115	21.54	0.7846	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			348.04980	308.368	21.05	0.2633	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,762.74980	1,849.468	21.05	0.7367	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			108.50870	99.472	24.22	0.0951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,770.84990	1,857.674	21.06	0.7380	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			319.67220	282.554	21.23	0.2447	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,884.37220	1,973.654	21.23	0.7553	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			417.44570	371.280	20.58	0.3076	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,502.14570	1,582.380	20.58	0.6924	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			284.89290	251.593	21.47	0.2218	0.00	0	69,520

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,509.84320	1,590.319	20.60	0.6938	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			361.67580	321.233	20.97	0.2723	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,706.37580	1,792.334	20.97	0.7277	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			446.15340	396.983	20.40	0.3252	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,410.85340	1,488.084	20.40	0.6748	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			346.14990	306.574	21.06	0.2620	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,486.79440	1,566.536	20.55	0.6895	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			419.76150	373.350	20.56	0.3091	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,494.46150	1,574.450	20.56	0.6909	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			811.04620	731.093	18.87	0.5214	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			705.74620	752.193	18.87	0.4786	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			415.14320	369.219	20.60	0.3062	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			803.00160	854.530	19.10	0.5140	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			593.64860	529.911	19.63	0.4102	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,048.34860	1,111.011	19.63	0.5898	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			904.71870	819.687	18.62	0.5644	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			599.41870	640.787	18.62	0.4356	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			422.09440	375.436	20.55	0.3105	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			625.16280	667.755	18.68	0.4464	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			856.76650	774.193	18.74	0.5428	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			651.46650	695.293	18.74	0.4572	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,040.15710	948.802	18.30	0.6218	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			474.85710	509.902	18.30	0.3782	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			738.30160	663.430	19.10	0.4860	0.00	0	2,500
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			1,298.52370	1,196.863	17.96	0.7039	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			339.02370	363.863	17.96	0.2961	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			299.96400	266.636	21.49	0.2274	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,080.46400	2,173.636	21.49	0.7726	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,080.65630	990.151	18.41	0.6131	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			533.25630	569.751	18.41	0.3869	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			144.37870	133.259	23.89	0.1165	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,626.97870	3,742.859	23.89	0.8835	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			825.51540	749.042	19.17	0.4969	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			863.71540	914.542	19.17	0.5031	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			320.87620	287.890	21.67	0.2265	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,312.77620	2,407.390	21.67	0.7735	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			1,403.40380	1,301.156	17.99	0.7073	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			365.30380	390.656	17.99	0.2927	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,517.89740	1,415.029	18.00	0.7118	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			390.39740	416.228	18.00	0.2882	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			345.82040	313.455	21.86	0.2272	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,558.32040	2,654.655	21.86	0.7728	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,423.00650	1,321.509	18.10	0.6702	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			501.30650	529.209	18.10	0.3298	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,172.93440	1,084.066	18.63	0.5890	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			711.23440	751.766	18.63	0.4110	0.00	0	110

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	14.47	Call			1,056.16030	972.595	18.93	0.5461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			182.47540	198.000	17.19	0.1641	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			246.10510	267.382	17.58	0.2035	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,651.57540	1,545.637	17.91	0.7317	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			369.87540	393.337	17.91	0.2683	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			311.38830	283.304	22.37	0.2001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,019.68830	3,121.004	22.37	0.7999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,114.17540	2,000.300	17.19	0.8359	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,568.42190	3,679.372	23.31	0.8348	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.75	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,318.30000	985,447.700	24.75	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			360.38870	327.544	21.97	0.2272	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,708.68870	2,805.244	21.97	0.7728	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,927.80510	1,819.682	17.58	0.7965	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,002.20330	3,103.272	22.34	0.7985	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			312.64290	284.433	22.36	0.2008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,010.94290	3,112.133	22.36	0.7992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			468.31430	425.562	21.27	0.2842	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,186.61430	2,273.262	21.27	0.7158	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			250.12190	231.672	23.31	0.1652	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,514.52550	2,607.704	21.71	0.7535	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			364.84780	331.580	21.94	0.2296	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,683.14780	2,779.280	21.94	0.7704	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,124.84800	1,038.104	18.75	0.5717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			763.14800	805.804	18.75	0.4283	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			313.90330	285.572	22.34	0.2015	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			844.46030	890.295	18.93	0.4539	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			962.60120	883.647	19.19	0.5095	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			970.90120	1,021.347	19.19	0.4905	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,429.02370	1,327.400	18.10	0.6720	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			497.32370	525.100	18.10	0.3280	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			396.22550	360.004	21.71	0.2465	0.00	0	110
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,616.53130	1,511.825	17.99	0.7160	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			410.43130	435.525	17.99	0.2840	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			365.46580	332.891	22.06	0.2264	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			2,789.36580	2,886.590	22.06	0.7736	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,022.61470	943.762	19.29	0.5092	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,057.81470	1,109.162	19.29	0.4908	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			382.88180	350.809	22.31	0.2245	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,047.58180	3,145.809	22.31	0.7755	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,715.18270	1,609.613	17.99	0.7200	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			429.88270	454.613	17.99	0.2800	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,816.68800	1,710.092	17.95	0.7246	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			446.98800	471.192	17.95	0.2754	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			408.39790	376.775	22.53	0.2265	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,278.69790	3,377.875	22.53	0.7735	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	13.35	Put			404.13050	428.308	17.85	0.2513	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			414.89560	438.614	17.87	0.2555	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,576.25580	1,476.785	18.27	0.6537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			653.75580	685.485	18.27	0.3463	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			409.39870	381.203	22.92	0.2206	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,546.89870	3,649.903	22.92	0.7794	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,976.63050	1,869.608	17.85	0.7487	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,883.62970	2,975.656	21.98	0.7297	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			514.49240	475.443	21.99	0.2696	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,891.99240	2,984.143	21.99	0.7304	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			512.85640	473.936	22.00	0.2688	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,900.35640	2,992.636	22.00	0.7312	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,957.39560	1,849.914	17.87	0.7445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,783.81440	2,874.306	21.85	0.7205	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			531.17890	490.861	21.88	0.2772	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,808.67890	2,899.561	21.88	0.7228	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			524.42690	484.619	21.92	0.2741	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,841.92690	2,933.319	21.92	0.7259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			516.12970	476.956	21.98	0.2703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,284.36360	2,366.093	21.18	0.6676	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			600.80400	555.324	21.47	0.3082	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,498.30400	2,584.025	21.47	0.6918	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			543.25140	502.018	21.81	0.2826	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,750.75140	2,840.718	21.81	0.7174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			536.31440	495.606	21.85	0.2795	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			901.12290	944.583	18.84	0.4208	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,309.99260	1,222.821	18.88	0.5749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			917.49260	961.521	18.88	0.4251	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			788.69780	730.379	20.56	0.3874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,866.19780	1,939.079	20.56	0.6126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			656.86360	607.393	21.18	0.3324	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			693.63570	727.837	18.35	0.3598	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,493.44890	1,399.101	18.42	0.6311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			720.94890	757.801	18.42	0.3689	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,478.08640	1,384.312	18.46	0.6266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			735.58640	773.012	18.46	0.3734	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,323.62290	1,235.883	18.84	0.5792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,526.13570	1,429.137	18.35	0.6402	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,891.66420	1,785.744	17.96	0.7277	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			458.66420	483.944	17.96	0.2723	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			420.35840	393.022	22.86	0.2254	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,507.35840	3,611.222	22.86	0.7746	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			691.21990	650.415	22.21	0.3106	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,013.71990	3,108.715	22.21	0.6894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			689.38450	648.701	22.22	0.3099	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,021.88450	3,117.001	22.22	0.6901	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	19/03/2018	Foreign Exchange Option	17.51	Call			687.55520	646.987	22.23	0.3092	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,030.05520	3,125.287	22.23	0.6908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			881.77960	816.524	22.36	0.3407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,178.57960	3,254.224	22.36	0.6593	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,392.35200	2,286.280	18.81	0.7289	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			619.15200	653.980	18.81	0.2711	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			884.62110	820.281	22.34	0.3421	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,161.42110	3,237.981	22.34	0.6579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			883.19780	818.400	22.35	0.3414	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,169.99780	3,246.100	22.35	0.6586	0.00	0	0
Total \$ / R Option												0.00	0	1,210,819
Total \$ / R												31,095,214.70	2,213	1,903,618
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.04940		14.17300			0.0000	0.00	0	520
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.30890		14.43530			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.55230		14.68170			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	574
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			3,425.94190	2,467.142	23.54	0.0420	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			285,125.94190	296,527.142	23.54	0.9580	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			3,394.75120	2,448.831	23.57	0.0417	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			286,094.75120	297,508.831	23.57	0.9583	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			3,361.84810	2,430.695	23.59	0.0414	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			287,061.84810	298,490.695	23.59	0.9586	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			25,839.29110	22,808.584	21.67	0.2040	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			219,309.29110	228,918.584	21.67	0.7960	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			25,691.69870	22,677.810	21.68	0.2030	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			220,161.69870	229,787.810	21.68	0.7970	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			25,544.68260	22,547.835	21.69	0.2020	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			221,014.68260	230,657.835	21.69	0.7980	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			79,438.23380	72,609.941	19.73	0.4396	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			125,268.23380	131,379.941	19.73	0.5604	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			79,099.43640	72,294.690	19.74	0.4381	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			125,929.43640	132,064.690	19.74	0.5619	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			78,762.59410	71,980.370	19.75	0.4366	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			126,592.59410	132,750.371	19.75	0.5634	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	574
£ / R	On	06/01/2017	Foreign Exchange Future			16.95040		17.19100			0.0000	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Future			17.04640		17.28650			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.14710		17.38820			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			17.19210		17.43470			0.0000	4,607,482.80	268	44,193
£ / R	On	31/03/2017	Foreign Exchange Future			17.25460		17.49970			0.0000	0.00	0	89

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	25/04/2017	Foreign Exchange Future			17.34990		17.59560			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.55140		17.79900			0.0000	0.00	0	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			17.89510		18.14710			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.23760		18.49410			0.0000	0.00	0	5,698
Total £ / R Future												4,607,482.80	268	82,150
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			207.05730	99.187	25.26	0.2517	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			436.05730	568.787	25.26	0.7483	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			690.41530	517.314	20.23	0.5828	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			263.91530	330.914	20.23	0.4172	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			411.31440	312.907	21.33	0.3305	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			913.11440	1,055.807	21.33	0.6695	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			870.52680	713.401	19.82	0.5675	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			435.82680	521.301	19.82	0.4325	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			318.38630	243.646	22.18	0.2486	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,383.68630	1,551.546	22.18	0.7514	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			225.21280	167.820	22.92	0.1813	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			1,790.51280	1,975.720	22.92	0.8187	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			15.47790	9.918	30.81	0.0124	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,330.77790	6,567.818	30.81	0.9876	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			15.35280	9.832	30.81	0.0123	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,340.65280	6,577.732	30.81	0.9877	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			50.02410	39.214	25.76	0.0490	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			3,615.32410	3,847.114	25.76	0.9510	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			15.60400	10.004	30.81	0.0125	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,320.90400	6,557.904	30.81	0.9875	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			486.26860	391.217	21.51	0.3347	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,166.56860	1,316.617	21.51	0.6653	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			10.10560	6.956	23.51	0.0093	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,394.50560	6,637.057	23.51	0.9907	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			67.90550	25.363	22.58	0.0258	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,308.90550	6,513.963	22.58	0.9742	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			68.65560	25.721	22.58	0.0261	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,289.65560	6,494.321	22.58	0.9739	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			68.27960	25.541	22.58	0.0260	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,299.27960	6,504.141	22.58	0.9740	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,233.75740	1,099.655	19.00	0.5164	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,096.65740	1,214.555	19.00	0.4836	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,242.42450	1,107.644	18.98	0.5191	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,085.32450	1,202.544	18.98	0.4809	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,238.08690	1,103.643	18.99	0.5178	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,090.98690	1,208.543	18.99	0.4822	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			223.69830	191.935	23.69	0.1037	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,889.59830	7,114.335	23.69	0.8963	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			225.23300	193.291	23.69	0.1044	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,871.13300	7,095.691	23.69	0.8956	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	25.15	Call			224.46440	192.612	23.69	0.1040	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,880.36440	7,105.012	23.69	0.8960	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												4,607,482.80	268	85,650
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11984		0.12120			0.0000	0.00	0	320
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12265		0.12403			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12534		0.12677			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,081
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			68.19380	50.932	24.30	0.0875	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,948.29380	2,067.032	24.30	0.9125	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			16.54680	11.305	24.30	0.0237	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,896.64680	3,027.405	24.30	0.9763	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			3.33030	2.065	24.30	0.0051	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,883.43030	4,018.165	24.30	0.9949	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			132.28210	111.408	23.46	0.1219	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,729.18210	2,846.508	23.46	0.8781	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			57.54790	47.029	23.46	0.0588	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,654.44790	3,782.129	23.46	0.9412	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			23.53790	18.650	23.46	0.0262	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,620.43790	4,753.750	23.46	0.9738	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			293.00070	260.314	23.02	0.2062	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,616.00070	2,726.214	23.02	0.7938	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			178.74510	157.103	23.75	0.1340	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,501.74510	3,623.003	23.75	0.8660	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			109.26430	95.120	24.41	0.0862	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,432.26430	4,561.020	24.41	0.9138	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,081
€ / R	On	23/01/2017	Foreign Exchange Future			14.49510		14.70780			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.50240		14.71530			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.52980		14.73760			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.61180		14.82130			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.62550		14.83520			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.66850		14.87950			0.0000	1,745,551.50	119	87,533
€ / R	On	15/03/2017	Foreign Exchange Future			14.67510		14.88640			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.72810		14.94170			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.01370		15.22940			0.0000	0.00	0	79,737
€ / R	On	18/09/2017	Foreign Exchange Future			15.34570		15.56640			0.0000	0.00	0	1,156
€ / R	On	18/12/2017	Foreign Exchange Future			15.68200		15.90720			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												1,745,551.50	119	170,896
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			196.78500	115.154	17.51	0.2808	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			398.98500	530.053	17.51	0.7192	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			249.01980	155.215	17.47	0.3410	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			343.71980	462.815	17.47	0.6590	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			135.03950	80.561	18.36	0.1857	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			697.43950	850.761	18.36	0.8143	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			143.12570	93.332	18.82	0.1658	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,081.82570	1,241.532	18.82	0.8342	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			301.46460	218.934	17.91	0.3233	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			636.26460	763.434	17.91	0.6767	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,838.26150	4,048.629	26.80	0.9737	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			17.79400	17.152	26.86	0.0263	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,848.29400	4,058.652	26.86	0.9737	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			40.77820	26.624	20.40	0.0488	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			157.96490	110.296	19.14	0.1690	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,331.27820	2,528.124	20.40	0.9512	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			17.72910	17.106	26.75	0.0263	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,828.22910	4,038.606	26.75	0.9737	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,278.46490	1,441.796	19.14	0.8310	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			17.76150	17.129	26.80	0.0263	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			803.06410	655.583	17.09	0.6433	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			223.56410	287.083	17.09	0.3567	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			512.93000	401.108	17.41	0.4707	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			433.43000	532.608	17.41	0.5293	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			410.63920	316.924	17.82	0.3915	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			584.23920	701.824	17.82	0.6085	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			423.19350	333.332	18.06	0.3764	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			701.49350	825.232	18.06	0.6236	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			79.43130	47.167	21.15	0.0538	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,030.03130	4,213.467	21.15	0.9462	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			79.04350	46.826	21.16	0.0535	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,442.39880	1,583.000	18.94	0.7076	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,039.64350	4,223.127	21.16	0.9465	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			78.65800	46.489	21.16	0.0531	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,049.25800	4,232.789	21.16	0.9469	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,394.90580	1,235.806	17.32	0.7191	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			275.50580	332.107	17.32	0.2809	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			411.79880	336.699	18.94	0.2924	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,125.92650	4,309.096	22.75	0.8721	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			213.25250	175.637	22.71	0.1286	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,106.85250	4,289.937	22.71	0.8714	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			212.78840	175.216	22.73	0.1283	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,116.38840	4,299.516	22.73	0.8717	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			212.32650	174.796	22.75	0.1279	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	18.05	Call			543.29750	470.857	20.16	0.2717	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,686.09750	2,838.857	20.16	0.7283	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			541.53500	469.258	20.17	0.2709	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,694.33500	2,847.258	20.17	0.7291	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			539.78480	467.671	20.18	0.2701	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,702.58480	2,855.671	20.18	0.7299	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			236.92000	190.127	24.00	0.1156	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,739.72000	5,918.127	24.00	0.8844	0.00	0	0
Total € / R Option												0.00	0	3,180
Total € / R												1,745,551.50	119	174,076
AUS / R	On	13/03/2017	Foreign Exchange Future			10.05720		10.19620			0.0000	4,073,166.00	405	18,812
AUS / R	On	19/06/2017	Foreign Exchange Future			10.21990		10.36200			0.0000	0.00	0	102
AUS / R	On	18/09/2017	Foreign Exchange Future			10.37450		10.51940			0.0000	259,362.50	25	25
AUS / R	On	18/12/2017	Foreign Exchange Future			10.52690		10.67280			0.0000	0.00	0	0
Total AU\$ / R Future												4,332,528.50	430	18,939
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,774.25160	1,911.459	19.33	0.9734	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			10.78990	8.911	19.27	0.0273	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,754.58990	1,891.711	19.27	0.9727	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			10.61920	8.784	19.30	0.0270	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,764.41920	1,901.584	19.30	0.9730	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			10.45160	8.659	19.33	0.0266	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			56.59880	49.184	17.21	0.0916	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,744.59880	1,879.284	17.21	0.9084	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			55.91340	48.611	17.22	0.0906	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,753.91340	1,888.711	17.22	0.9094	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			55.23650	48.046	17.24	0.0897	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,763.23650	1,898.146	17.24	0.9103	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			123.73460	107.278	16.85	0.1486	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,774.33460	1,902.778	16.85	0.8514	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			122.66930	106.378	16.86	0.1475	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,783.26930	1,911.878	16.86	0.8525	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			121.61370	105.485	16.88	0.1464	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,792.21370	1,920.985	16.88	0.8536	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,461.42580	1,572.594	16.09	0.7509	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			262.38680	227.897	16.10	0.2476	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,469.58680	1,580.997	16.10	0.7524	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			266.07490	231.101	16.08	0.2505	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,453.27490	1,564.201	16.08	0.7495	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			264.22580	229.494	16.09	0.2491	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,332,528.50	430	18,939

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 Future			10.36060		10.51930			0.0000	0.00	0	237
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.56460		10.72630			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.75800		10.92230			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	237
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			9.53140	9.406	22.49	0.0245	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,220.23140	2,378.806	22.49	0.9755	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			9.52190	9.394	22.56	0.0244	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,230.22190	2,388.794	22.56	0.9756	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			9.51260	9.382	22.62	0.0243	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,240.21260	2,398.782	22.62	0.9757	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			190.48900	158.096	18.23	0.2204	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,194.18900	1,323.496	18.23	0.7796	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			188.68070	156.540	18.25	0.2186	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,202.38070	1,331.940	18.25	0.7814	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			186.89170	154.999	18.26	0.2168	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,210.59170	1,340.399	18.26	0.7832	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			459.95470	393.001	16.58	0.3953	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			817.65470	915.001	16.58	0.6047	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			456.54210	390.006	16.59	0.3930	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			824.24210	922.006	16.59	0.6070	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			453.15630	387.032	16.61	0.3907	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			830.85630	929.032	16.61	0.6093	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	237
CHF / R	On	13/03/2017	Foreign Exchange Future			13.70760		13.89210			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			14.04900		14.23730			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.37770		14.57070			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			24.67710	23.637	26.22	0.0378	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,182.57710	3,366.037	26.22	0.9622	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			24.74900	23.687	26.28	0.0378	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,192.64900	3,376.087	26.28	0.9622	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			24.82060	23.737	26.35	0.0378	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,202.72060	3,386.137	26.35	0.9622	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			293.16340	234.801	20.82	0.2181	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,925.86340	2,055.801	20.82	0.7819	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			291.49340	233.379	20.83	0.2169	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,934.19340	2,064.379	20.83	0.7831	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			289.83350	231.970	20.84	0.2158	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,942.53350	2,072.970	20.84	0.7842	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			667.17670	567.129	19.61	0.3742	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
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,476.47670	1,569.430	19.61	0.6258	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			664.39850	564.636	19.62	0.3729	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,483.69850	1,576.936	19.62	0.6271	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			661.62820	562.155	19.64	0.3715	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,490.92820	1,584.455	19.64	0.6285	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			1.98250		2.00730			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99710		2.02250			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01340		2.04030			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	Call			24.63630	20.758	24.64	0.0257	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,751.63630	4,995.758	24.64	0.9743	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			25.11020	20.875	25.03	0.0255	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,852.11020	5,095.875	25.03	0.9745	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			25.59460	21.002	25.42	0.0253	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,952.59460	5,196.002	25.42	0.9747	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			324.29670	285.577	19.77	0.2003	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,699.29670	2,914.577	19.77	0.7997	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			356.45700	313.263	19.60	0.2168	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,531.45700	2,742.263	19.60	0.7832	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			339.99190	299.085	19.69	0.2084	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,614.99190	2,828.085	19.69	0.7916	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,007.10360	2,173.733	18.57	0.6429	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			872.99170	763.275	18.47	0.3784	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,869.99170	2,029.275	18.47	0.6216	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			840.41420	735.018	18.52	0.3676	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,937.41420	2,101.018	18.52	0.6324	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			810.10360	707.733	18.57	0.3571	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	13/03/2017	Foreign Exchange Future			1.97610		2.00460			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.02380		2.05280			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			81.32220	63.625	21.38	0.0767	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,835.32220	3,102.625	21.38	0.9233	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			93.44690	69.711	20.83	0.0847	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,647.44690	2,908.711	20.83	0.9153	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			87.15110	66.555	21.11	0.0806	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	2.27	Put			2,741.15110	3,005.555	21.11	0.9194	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			564.68030	483.224	18.92	0.3065	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,836.68030	2,045.224	18.92	0.6935	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			620.02640	531.722	18.79	0.3304	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,692.02640	1,893.722	18.79	0.6696	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			591.76180	506.936	18.86	0.3183	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,763.76180	1,968.936	18.86	0.6817	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			1.81110		1.82660			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.84380		1.85970			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.87340		1.88970			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			63.18360	47.941	23.03	0.0611	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,197.18360	3,336.941	23.03	0.9389	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			59.10570	44.606	23.18	0.0571	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,293.10570	3,433.606	23.18	0.9429	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			55.32430	42.479	23.44	0.0542	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,389.32430	3,531.480	23.44	0.9458	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			553.30460	498.213	19.84	0.3251	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,756.30460	1,860.213	19.84	0.6749	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			604.52870	544.711	19.59	0.3499	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,607.52870	1,706.711	19.59	0.6501	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			578.32780	520.906	19.72	0.3373	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,681.32780	1,782.906	19.72	0.6627	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			939.44510	865.660	19.27	0.4231	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,642.44510	1,731.660	19.27	0.5769	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,007.40470	927.840	19.07	0.4466	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,510.40470	1,593.840	19.07	0.5534	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			972.84020	895.562	19.16	0.4347	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,575.84020	1,661.562	19.16	0.5653	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			0.13490		0.13660			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13490		0.13660			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13560		0.13680			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			9.67500		9.76800			0.0000	1,741,500.00	180	238

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.82500		9.91910			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.96560		10.06120			0.0000	0.00	0	0
Total NZ\$ / R Future												1,741,500.00	180	238
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			26.91110	23.261	19.33	0.0650	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,348.91110	1,438.261	19.33	0.9350	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			26.43790	22.895	19.36	0.0640	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,358.43790	1,447.895	19.36	0.9360	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			25.97280	22.535	19.39	0.0631	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,367.97280	1,457.535	19.39	0.9369	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			148.45270	137.162	18.02	0.2106	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,169.35270	1,252.162	18.02	0.7894	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			146.80520	135.658	18.03	0.2087	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,177.70520	1,260.658	18.03	0.7913	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			145.17530	134.171	18.05	0.2067	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,186.07530	1,269.171	18.05	0.7933	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			355.58760	324.444	16.68	0.3629	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			874.38760	938.844	16.68	0.6371	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			352.71820	321.830	16.69	0.3605	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			881.51820	946.230	16.69	0.6395	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			358.47970	327.083	16.66	0.3652	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			867.27970	931.483	16.66	0.6348	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												1,741,500.00	180	238
PULA / R	On	13/03/2017	Foreign Exchange Future			1.30050		1.31120			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.32220		1.33310			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.33880		1.35000			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			1,088.00000	1,195.000		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			1,188.00000	1,295.000		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			1,288.00000	1,395.000		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			469.00000	578.000		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			569.00000	678.000		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			669.00000	778.000		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			100.00000	212.000		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	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			200.00000	312.000		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			300.00000	412.000		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			1.22370		1.23010			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.22660		1.23300			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.22970		1.23600			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	8,095
Total QUANTO £ / \$												0.00	0	8,095
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.04410		1.04980			0.0000	0.00	0	12
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.04930		1.05500			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.05450		1.06030			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	25,364
Total QUANTO € / \$												0.00	0	25,364
RAIN	On	13/03/2017	Foreign Exchange Future			23,079.41000		23,368.95000			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			9.67070		9.79960			0.0000	0.00	0	36
SGD / R	On	19/06/2017	Foreign Exchange Future			9.84770		9.98080			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	36
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			29.20510	20.719	17.93	0.0627	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,219.60510	1,340.019	17.93	0.9373	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			28.69680	20.378	17.97	0.0617	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,229.09680	1,349.678	17.97	0.9383	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			28.19870	20.044	18.00	0.0607	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,238.59870	1,359.344	18.00	0.9393	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			232.02670	189.574	15.91	0.2948	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			761.22670	851.874	15.91	0.7052	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			229.43630	187.390	15.93	0.2920	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			768.63630	859.691	15.93	0.7080	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			226.87320	185.234	15.94	0.2893	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			776.07320	867.534	15.94	0.7107	0.00	0	0
Total SGD / 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 SGD / R												0.00	0	36
TRY / R	On	13/03/2017	Foreign Exchange Future			3.90150		3.97010			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.88080		3.94940			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			913.87520	983.094	25.10	0.9720	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			3.98600	4.602	24.72	0.0284	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			893.88600	963.102	24.72	0.9716	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			3.98030	4.597	24.91	0.0282	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			903.88030	973.097	24.91	0.9718	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			3.97520	4.594	25.10	0.0280	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			83.13120	65.864	18.01	0.2452	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			393.73120	445.064	18.01	0.7548	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			80.92740	64.075	18.04	0.2397	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			401.52740	453.275	18.04	0.7603	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			78.77850	62.332	18.08	0.2344	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			409.37850	461.532	18.08	0.7656	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	83
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.37570		1.38460			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31430		1.32270			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.26340		1.27200			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												43,522,277.50	3,210	1,022,170
Total Options												0.00	0	1,217,499
Grand Total:												43,522,277.50	3,210	2,239,669