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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/01/2017 Foreign Exchange Future			13.59670		13.64970			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.60160		13.65470			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			13.61150		13.66510			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.61410		13.66780			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.61930		13.67300			0.0000	680,965.00	50	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.62720		13.68080			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.63240		13.68610			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.63500		13.75300			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.63760		13.69130			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			13.64540		13.69910			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.64800		13.70170			0.0000	1,023,600.00	75	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.69210		13.74590			0.0000	0.00	0	340
\$ / R On 24/02/2017 Foreign Exchange Future			13.71020		13.76400			0.0000	0.00	0	0
\$ / R On 27/02/2017 Foreign Exchange Future			13.71790		13.77180			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			13.72050		13.77440			0.0000	0.00	0	720
\$ / R On 01/03/2017 Foreign Exchange Future			13.72310		13.77700			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.75390		13.80780			0.0000	279,520,509.70	20,323	462,336
\$ / R On 29/03/2017 Foreign Exchange Future			13.75890		13.81290			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.79960		13.85370			0.0000	0.00	0	1,883
\$ / R On 11/04/2017 Foreign Exchange Future			13.82760		13.88210			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.83020		13.88470			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	13/04/2017	Foreign Exchange Future			13.83280		13.88740			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			13.84580		13.90050			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			13.85370		13.90840			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.86410		13.91890			0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Future			13.94500		14.00050			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.00770		14.06360			0.0000	770,423.50	55	202,521
\$ / R	On	28/06/2017	Foreign Exchange Future			14.03120		14.08730			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.06770		14.12400			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.09120		14.14760			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.10690		14.16330			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.19310		14.24970			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.24540		14.30200			0.0000	0.00	0	6,262
\$ / R	On	27/09/2017	Foreign Exchange Future			14.26890		14.32560			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.33640		14.39290			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.34680		14.40330			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.42940		14.48570			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.48110		14.53720			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.49140		14.54750			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.71600		14.77680			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.95100		15.01790			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>281,995,498.20</b>	<b>20,503</b>	<b>707,226</b>
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			110.81760	81.064	18.05	0.3762	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			161.11760	184.364	18.05	0.6238	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			54.08590	39.938	19.18	0.1903	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			349.38590	388.338	19.18	0.8097	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			0.07240	0.032	32.74	0.0002	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,515.37240	2,568.432	32.74	0.9998	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			25.85870	20.746	18.64	0.0972	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			590.75870	639.246	18.64	0.9028	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			26.67420	18.241	18.28	0.0858	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			638.87420	684.141	18.28	0.9142	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			185.11080	153.280	17.67	0.4335	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			222.11080	243.980	17.67	0.5665	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			92.25540	72.322	18.41	0.2283	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			471.45540	505.122	18.41	0.7717	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			97.76250	78.837	18.91	0.2297	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			511.66250	546.437	18.91	0.7703	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			2.73850	2.543	27.26	0.0089	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,206.63850	2,260.143	27.26	0.9911	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			0.00000	100.225	18.86	0.2713	3,006,750.00	30,000	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			0.00000	495.225	18.86	0.7287	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			57.26500	45.521	20.04	0.1368	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			775.96500	817.921	20.04	0.8632	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			12.43320	11.828	21.91	0.0406	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,321.13320	1,374.228	21.91	0.9594	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	27/01/2017	Foreign Exchange Option	13.50	Call			352.31840	311.692	17.80	0.6002	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			161.01840	174.092	17.80	0.3998	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			203.03120	173.874	18.36	0.4051	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			311.73120	336.274	18.36	0.5949	0.00	0	1,000
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			108.09800	89.909	19.25	0.2304	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			588.99800	624.509	19.25	0.7696	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			17.93250	11.280	20.63	0.0382	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,386.23250	1,433.280	20.63	0.9618	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			165.69550	141.553	18.80	0.3249	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			443.99550	473.553	18.80	0.6751	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			120.98900	101.637	19.26	0.2493	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			569.28900	603.637	19.26	0.7507	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			162.34160	144.848	19.76	0.2653	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			736.44160	772.748	19.76	0.7347	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			58.65800	51.356	21.42	0.1091	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,342.75800	1,389.256	21.42	0.8909	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			515.35400	476.469	18.01	0.6045	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			251.35400	266.269	18.01	0.3955	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			60.16140	52.233	21.45	0.1039	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,496.16140	1,542.033	21.45	0.8961	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			400.06900	367.871	18.15	0.5045	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			368.26900	389.971	18.15	0.4955	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			228.59560	207.555	19.28	0.3247	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			684.19560	717.055	19.28	0.6753	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			272.11310	248.226	19.01	0.3706	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			595.11310	625.126	19.01	0.6294	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,634.66320	1,581.470	18.26	0.9420	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			26.86320	27.570	18.26	0.0580	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,354.09190	1,302.275	17.62	0.9039	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			46.29190	48.375	17.62	0.0961	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			933.82490	885.967	17.56	0.7843	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			126.02490	132.067	17.56	0.2157	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			857.88000	812.163	17.60	0.7529	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			150.08000	158.263	17.60	0.2471	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			752.88770	709.592	17.74	0.7016	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			195.08770	205.692	17.74	0.2984	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			596.25440	557.585	17.97	0.6105	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			288.45440	303.685	17.97	0.3895	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			513.59690	477.966	18.11	0.5543	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			355.79690	374.066	18.11	0.4457	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			910.71730	863.197	17.56	0.7753	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			132.91730	139.297	17.56	0.2247	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			463.20970	429.666	18.20	0.5170	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			405.40970	425.766	18.20	0.4830	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			358.56230	331.563	18.72	0.4282	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			550.76230	577.663	18.72	0.5718	0.00	0	11,320

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	13.26	Call			746.17520	703.051	17.75	0.6981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			198.37520	209.152	17.75	0.3019	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			261.83470	240.602	19.33	0.3341	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			754.03470	786.702	19.33	0.6659	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			235.34010	215.858	19.54	0.3063	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			827.54010	861.958	19.54	0.6937	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			487.93620	453.343	18.15	0.5356	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			380.13620	399.443	18.15	0.4644	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			211.37890	193.572	19.75	0.2803	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			903.57890	939.672	19.75	0.7197	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			179.99220	164.295	20.06	0.2447	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,022.19220	1,060.395	20.06	0.7553	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			323.24050	298.242	18.92	0.3951	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			615.44050	644.342	18.92	0.6049	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			136.07560	123.555	20.60	0.1921	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,238.27560	1,279.655	20.60	0.8079	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			128.94790	116.972	20.71	0.1832	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,281.14790	1,323.072	20.71	0.8168	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			225.46300	206.654	19.62	0.2956	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			857.66300	892.754	19.62	0.7044	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			110.93900	100.373	21.00	0.1604	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,403.13900	1,446.473	21.00	0.8396	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			96.39480	86.869	21.25	0.1413	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,518.59480	1,562.969	21.25	0.8587	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			140.54060	127.686	20.54	0.1976	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,212.74060	1,253.786	20.54	0.8024	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			84.36390	75.914	21.47	0.1256	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,626.56390	1,672.014	21.47	0.8744	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			83.43170	75.068	21.49	0.1243	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,635.63170	1,681.168	21.49	0.8757	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			123.51830	111.961	20.79	0.1764	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,315.71830	1,358.061	20.79	0.8236	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			71.43180	64.176	21.75	0.1082	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,763.63180	1,810.276	21.75	0.8918	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			57.26950	51.366	22.11	0.0886	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,949.46950	1,997.466	22.11	0.9114	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			85.30530	76.771	21.45	0.1268	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,617.50530	1,662.871	21.45	0.8732	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			51.30800	45.988	22.30	0.0802	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,043.50800	2,092.088	22.30	0.9198	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			41.24160	36.930	22.66	0.0656	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,233.44160	2,283.030	22.66	0.9344	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			73.03230	65.626	21.71	0.1104	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,745.23230	1,791.726	21.71	0.8896	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			24.16090	21.626	23.58	0.0400	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,716.36090	2,767.725	23.58	0.9600	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			18.45850	16.091	23.90	0.0305	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,960.65850	3,012.191	23.90	0.9695	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			54.80320	49.139	22.19	0.0851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,987.00320	2,035.239	22.19	0.9149	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			10.22010	8.364	24.60	0.0166	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,512.42010	3,564.464	24.60	0.9834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			2.62440	1.859	25.34	0.0041	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,624.82440	4,677.959	25.34	0.9959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			32.52320	29.108	23.07	0.0527	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,444.72320	2,495.208	23.07	0.9473	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			1.07920	0.729	25.34	0.0017	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,193.27920	5,246.829	25.34	0.9983	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.58470	0.383	25.34	0.0010	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,572.78470	5,626.483	25.34	0.9990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			14.13270	11.995	24.21	0.0233	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,206.33270	3,258.095	24.21	0.9767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.02370	0.013	25.34	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,432.22370	7,486.113	25.34	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.01710	0.009	25.34	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,612.21710	7,666.109	25.34	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			2.58470	1.829	25.34	0.0041	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,634.78470	4,687.929	25.34	0.9959	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			106.26610	97.920	21.52	0.1419	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,733.36610	1,779.020	21.52	0.8581	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			646.32220	610.037	18.10	0.6038	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			333.42220	351.137	18.10	0.3962	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			247.64000	231.010	19.97	0.2908	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,013.94000	1,051.410	19.97	0.7092	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			504.19450	475.722	18.67	0.4854	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			562.09450	588.122	18.67	0.5146	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			503.84660	475.846	18.69	0.4835	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			569.14660	595.646	18.69	0.5165	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			40.17610	39.723	24.39	0.0562	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,175.47610	3,229.523	24.39	0.9438	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			512.67220	484.348	18.69	0.4875	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			565.27220	591.548	18.69	0.5125	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			369.62270	348.023	19.39	0.3735	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			859.12270	892.223	19.39	0.6265	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			406.83000	383.629	19.29	0.3975	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			808.43000	839.929	19.29	0.6025	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			143.05860	133.518	21.58	0.1623	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,914.15860	1,959.418	21.58	0.8377	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			67.18250	63.456	23.17	0.0829	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,818.28250	2,869.356	23.17	0.9171	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			623.26070	590.673	18.43	0.5384	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			504.36070	526.573	18.43	0.4616	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			494.79590	468.000	18.89	0.4559	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			675.89590	703.900	18.89	0.5441	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			234.41930	219.942	20.56	0.2493	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,375.51930	1,415.842	20.56	0.7507	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			781.41060	743.903	18.11	0.6245	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			362.51060	379.803	18.11	0.3755	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			902.96400	864.227	18.13	0.6347	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			402.46400	419.227	18.13	0.3653	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			176.38210	165.551	21.69	0.1740	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,145.88210	2,190.551	21.69	0.8260	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			689.77300	658.471	18.80	0.5022	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			736.17300	760.771	18.80	0.4978	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			641.95850	612.239	18.97	0.4762	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			808.35850	834.539	18.97	0.5238	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			796.56780	761.749	18.49	0.5563	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			582.15920	602.731	18.44	0.4345	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			56.40190	53.281	25.39	0.0558	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,642.80190	4,695.581	25.39	0.9442	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,527.33560	1,478.777	17.54	0.8114	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			173.73560	181.077	17.54	0.1886	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,810.17650	2,857.511	22.42	0.8649	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			80.94330	77.811	25.08	0.0780	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,067.34330	4,120.111	25.08	0.9220	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,311.71050	1,265.608	17.67	0.7542	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			248.11050	257.908	17.67	0.2458	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			815.75920	780.431	18.44	0.5655	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,245.46120	2,289.375	21.64	0.8117	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			196.85180	185.484	21.76	0.1786	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,333.25180	2,377.784	21.76	0.8214	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			25.55140	23.999	25.39	0.0277	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,671.95140	5,726.299	25.39	0.9723	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			143.77650	135.211	22.42	0.1351	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,029.64360	2,071.874	21.32	0.7853	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			241.76970	228.170	21.33	0.2136	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,038.16970	2,080.470	21.33	0.7864	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			77.99840	75.096	25.29	0.0751	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,164.39840	4,217.396	25.29	0.9249	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			209.06120	197.075	21.64	0.1883	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,753.96150	1,793.651	20.91	0.7450	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			295.74460	279.617	20.92	0.2536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,762.14460	1,801.917	20.92	0.7464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			189.89400	178.884	21.84	0.1731	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,386.29400	2,431.184	21.84	0.8269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			243.24360	229.574	21.32	0.2147	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,656.15350	1,695.363	20.76	0.7288	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			301.23310	284.857	20.88	0.2576	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,737.63310	1,777.157	20.88	0.7424	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		222.08050	209.445	21.51	0.1984	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,158.48050	2,201.745	21.51	0.8016	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		297.56150	281.351	20.91	0.2550	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		870.88410	898.358	19.11	0.5449	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		545.47310	519.184	19.36	0.4206	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		981.87310	1,011.484	19.36	0.5794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		253.83420	239.658	21.23	0.2227	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,970.23420	2,011.958	21.23	0.7773	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		319.75350	303.063	20.76	0.2712	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		747.98480	772.847	18.83	0.5021	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		661.50020	631.120	18.90	0.4870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		777.90020	803.420	18.90	0.5130	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		299.39310	283.098	20.90	0.2563	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,745.79310	1,785.398	20.90	0.7437	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		604.48410	576.058	19.11	0.4551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		602.96780	624.049	18.49	0.4437	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		736.81450	703.657	18.64	0.5267	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		673.21450	695.957	18.64	0.4733	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		431.33860	409.836	19.94	0.3488	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,257.73860	1,292.136	19.94	0.6512	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		681.58480	650.547	18.83	0.4979	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		1,021.63730	981.842	18.04	0.6451	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		434.33730	450.642	18.04	0.3549	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		210.60640	198.830	21.77	0.1848	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,363.30640	2,407.630	21.77	0.8152	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		840.15980	805.237	18.59	0.5516	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		666.15980	687.537	18.59	0.4484	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		109.45240	104.670	24.58	0.0963	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,965.45240	4,016.970	24.58	0.9037	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		628.40070	600.674	19.40	0.4371	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,040.80070	1,069.474	19.40	0.5629	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		232.69320	220.303	21.94	0.1875	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		2,599.39320	2,643.403	21.94	0.8125	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		1,123.20330	1,082.587	18.03	0.6533	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		459.90330	475.687	18.03	0.3467	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		1,233.89830	1,191.635	17.98	0.6623	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		484.19830	498.535	17.98	0.3377	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		258.60650	245.140	22.10	0.1912	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		2,848.90650	2,892.040	22.10	0.8088	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		940.16620	907.307	18.83	0.5359	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		858.16620	881.907	18.83	0.4641	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		759.62930	731.434	19.41	0.4571	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,147.62930	1,176.034	19.41	0.5429	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,160.82990	1,123.102	18.25	0.6210	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		319.32430	329.301	17.67	0.2444	0.00	0	3,099

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	17.39	Put		3,327.46360	3,372.788	22.77	0.8291	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		197.34480	187.732	23.78	0.1411	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,895.34480	3,942.332	23.78	0.8589	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,797.94280	1,749.598	17.46	0.7972	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		245.94280	254.198	17.46	0.2028	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,621.32430	1,574.701	17.67	0.7556	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,001.06890	3,044.267	22.21	0.8070	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		241.06720	229.730	22.73	0.1720	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,309.06720	3,354.330	22.73	0.8280	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,359.57990	1,316.825	17.91	0.6854	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		457.57990	471.424	17.91	0.3146	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		239.46360	228.188	22.77	0.1709	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,455.09750	2,495.422	21.51	0.7555	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		300.79200	286.415	21.95	0.2104	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,798.79200	2,841.015	21.95	0.7896	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.69	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985.698.00000	985,754.600	24.69	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		273.06890	259.667	22.21	0.1930	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		916.59300	941.322	18.95	0.4815	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		839.47380	809.116	19.14	0.4930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,007.47380	1,033.716	19.14	0.5070	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		240.26500	228.956	22.75	0.1714	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,318.26500	3,363.556	22.75	0.8286	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		357.09750	340.822	21.51	0.2445	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		608.82990	627.702	18.25	0.3790	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,155.67760	1,118.059	18.26	0.6191	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		613.67760	632.659	18.26	0.3809	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		276.50830	262.985	22.18	0.1952	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,974.50830	3,017.585	22.18	0.8048	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		898.59300	866.722	18.95	0.5185	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,329.67030	1,287.047	17.98	0.6694	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		504.07030	518.147	17.98	0.3306	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		278.61540	265.755	22.31	0.1932	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,083.01540	3,126.855	22.31	0.8068	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		819.78560	791.191	19.49	0.4603	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,236.88560	1,264.791	19.49	0.5397	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		300.26230	287.832	22.65	0.1950	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,346.96230	3,391.032	22.65	0.8050	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,426.27330	1,384.064	18.00	0.6761	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		522.97330	537.264	18.00	0.3239	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,525.57610	1,483.004	17.98	0.6831	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		539.87610	553.604	17.98	0.3169	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		328.77080	313.757	22.88	0.1989	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,583.07080	3,624.357	22.88	0.8011	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		502.03090	514.060	17.87	0.2942	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,861.43000	3,898.519	23.26	0.8053	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			414.27680	395.093	22.16	0.2381	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,167.07680	3,203.993	22.16	0.7619	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,677.94810	1,633.415	17.84	0.7104	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			490.74810	502.315	17.84	0.2896	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,659.23090	1,615.160	17.87	0.7058	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,184.44590	3,221.403	22.18	0.7632	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			430.53660	411.074	22.04	0.2466	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,063.33660	3,099.974	22.04	0.7534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,315.54410	1,278.264	18.44	0.6094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			778.34410	797.164	18.44	0.3906	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			338.63000	319.619	23.26	0.1947	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,123.75490	3,160.556	22.11	0.7584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			528.43890	507.437	21.37	0.2958	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,541.23890	2,576.337	21.37	0.7042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			412.96090	393.798	22.17	0.2374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,175.76090	3,212.698	22.17	0.7626	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			411.64590	392.503	22.18	0.2368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,028.93340	3,065.478	21.99	0.7505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,095.87690	1,062.631	19.05	0.5342	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,058.67690	1,081.531	19.05	0.4658	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			426.39480	407.008	22.07	0.2444	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,089.19480	3,125.908	22.07	0.7556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			420.95490	401.656	22.11	0.2416	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,101.49770	2,135.014	20.79	0.6520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,273.01900	1,236.409	18.55	0.5955	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			825.81900	845.309	18.55	0.4045	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			482.74750	462.443	21.66	0.2732	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,765.54750	2,801.343	21.66	0.7268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			436.13340	416.578	21.99	0.2495	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			858.23610	878.174	18.62	0.4136	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,231.87400	1,195.929	18.66	0.5818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			874.67400	894.829	18.66	0.4182	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,083.75780	1,050.783	19.08	0.5299	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,076.55780	1,099.683	19.08	0.4701	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			638.69770	616.114	20.79	0.3480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,245.43610	1,209.274	18.62	0.5864	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,598.53640	1,556.343	17.97	0.6880	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			551.03640	564.943	17.97	0.3120	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			345.96670	330.063	23.19	0.1992	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,818.46670	3,858.663	23.19	0.8008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			569.80210	549.154	22.30	0.2786	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,293.00210	3,333.155	22.30	0.7214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			568.28450	547.664	22.31	0.2779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,301.48450	3,341.664	22.31	0.7221	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			571.32510	550.650	22.29	0.2792	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,284.52510	3,324.650	22.29	0.7208	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	17.69	Call			728.18990	705.827	22.37	0.3120	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,400.28990	3,444.827	22.37	0.6880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			726.49720	704.164	22.38	0.3114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,408.59720	3,453.165	22.38	0.6886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			724.80970	702.507	22.38	0.3108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,416.90970	3,461.507	22.38	0.6892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,086.83540	2,044.235	18.75	0.6983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			708.93540	733.234	18.75	0.3017	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>3,006,750.00</b>	<b>30,000</b>	<b>1,265,719</b>
<b>Total \$ / R</b>												<b>285,002,248.20</b>	<b>50,503</b>	<b>1,972,945</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.75390		13.80780			0.0000	13,753.90	1	481
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.00770		14.06360			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.24540		14.30200			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>13,753.90</b>	<b>1</b>	<b>535</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			1,428.32650	1,213.651	24.20	0.0235	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			319,648.32650	324,823.651	24.20	0.9765	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,413.27230	1,199.539	24.21	0.0233	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			320,633.27230	325,809.539	24.21	0.9767	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			1,398.42430	1,185.595	24.23	0.0230	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			321,618.42430	326,795.595	24.23	0.9770	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			17,781.49380	16,743.219	21.97	0.1633	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			248,421.49380	252,973.219	21.97	0.8367	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			17,675.95850	16,643.066	21.99	0.1624	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			249,315.95850	253,873.066	21.99	0.8376	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			17,571.10130	16,543.562	22.00	0.1616	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			250,211.10130	254,773.562	22.00	0.8384	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			62,028.29190	59,637.889	19.98	0.3896	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			145,828.29190	149,097.889	19.98	0.6104	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			61,755.08300	59,372.658	19.99	0.3882	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			146,555.08300	149,832.658	19.99	0.6118	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			61,483.18490	59,108.258	20.01	0.3868	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			147,283.18490	150,568.258	20.01	0.6132	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>13,753.90</b>	<b>1</b>	<b>535</b>
£ / R	On	06/01/2017	Foreign Exchange Future			16.75780		16.76010			0.0000	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Future			16.82430		16.84280			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.92500		16.94390			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.97160		16.99070			0.0000	1,391,671.20	82	45,098
£ / R	On	31/03/2017	Foreign Exchange Future			17.03780		17.05650			0.0000	0.00	0	162
£ / R	On	25/04/2017	Foreign Exchange Future			17.12890		17.14740			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.32850		17.34880			0.0000	0.00	0	32,002

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 Future			17.66600		17.68530			0.0000	17,666,000.00	1,000	462
£ / R	On	18/12/2017	Foreign Exchange Future			18.00800		18.02520			0.0000	0.00	0	5,698
<b>Total £ / R Future</b>												<b>19,057,671.20</b>	<b>1,082</b>	<b>83,573</b>
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			10.65530	3.023	37.45	0.0246	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			670.55530	665.223	37.45	0.9754	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			389.63060	396.015	21.08	0.5038	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			372.43060	360.315	21.08	0.4962	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			233.64790	225.982	21.97	0.2696	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,179.74790	1,190.982	21.97	0.7304	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			584.15110	570.176	20.13	0.5095	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			593.45110	598.576	20.13	0.4905	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			183.78150	176.115	22.65	0.2004	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,693.08150	1,704.515	22.65	0.7996	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			119.19040	113.010	23.14	0.1380	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,128.49040	2,141.410	23.14	0.8620	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			7.28620	6.480	32.05	0.0087	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,766.58620	6,784.879	32.05	0.9913	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			7.22110	6.420	32.05	0.0086	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,776.52110	6,794.820	32.05	0.9914	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			29.60220	28.843	27.13	0.0380	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,038.90220	4,057.243	27.13	0.9620	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			7.35180	6.539	32.05	0.0088	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,756.65180	6,774.939	32.05	0.9912	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			317.43080	306.777	21.91	0.2875	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,440.93080	1,448.977	21.91	0.7125	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			6.32230	6.040	24.80	0.0081	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,838.92230	6,857.139	24.80	0.9919	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			38.19520	36.693	25.39	0.0335	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,729.39520	6,748.193	25.39	0.9665	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			38.66440	37.147	25.39	0.0338	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,709.86440	6,728.647	25.39	0.9662	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			38.42910	36.919	25.39	0.0336	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,719.62910	6,738.419	25.39	0.9664	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			993.90420	981.920	19.25	0.4844	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,318.60420	1,325.920	19.25	0.5156	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,001.30300	989.287	19.23	0.4871	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,306.00300	1,313.287	19.23	0.5129	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			997.59990	985.597	19.24	0.4858	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,312.29990	1,319.597	19.24	0.5142	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			165.01140	161.688	23.70	0.0915	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,299.81140	7,313.688	23.70	0.9085	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			166.21450	162.873	23.70	0.0921	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,281.01450	7,294.873	23.70	0.9079	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			165.61190	162.280	23.70	0.0918	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,290.41190	7,304.280	23.70	0.9082	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
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>19,057,671.20</b>	<b>1,082</b>	<b>87,073</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11882		0.11813			0.0000	0.00	0	320
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12162		0.12092			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12429		0.12359			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,081</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			34.65870	36.507	24.84	0.0683	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,221.25870	2,154.907	24.84	0.9317	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			6.87540	7.132	24.84	0.0163	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,193.47540	3,125.532	24.84	0.9837	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			1.11360	1.128	24.84	0.0030	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,187.71360	4,119.528	24.84	0.9970	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			92.17840	98.211	23.95	0.1108	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,999.97840	2,936.711	23.95	0.8892	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			37.91820	40.621	23.95	0.0523	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,945.71820	3,879.121	23.95	0.9477	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			14.66220	15.779	23.95	0.0228	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,922.46220	4,854.279	23.95	0.9772	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			229.18340	243.240	23.51	0.1959	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,870.38340	2,813.940	23.51	0.8041	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			137.04900	146.123	24.24	0.1266	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,778.24900	3,716.823	24.24	0.8734	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			82.30330	88.120	24.90	0.0811	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,723.50330	4,658.820	24.90	0.9189	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>4,081</b>
€ / R	On	23/01/2017	Foreign Exchange Future			14.37310		14.31540			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.37950		14.32190			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.39970		14.34190			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.48280		14.42570			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.49630		14.43920			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.54090		14.48410			0.0000	8,942,653.50	615	87,071
€ / R	On	15/03/2017	Foreign Exchange Future			14.54790		14.49120			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.60480		14.54800			0.0000	0.00	0	8
€ / R	On	19/06/2017	Foreign Exchange Future			14.88540		14.82840			0.0000	26,793,720.00	1,800	80,416
€ / R	On	18/09/2017	Foreign Exchange Future			15.21300		15.15560			0.0000	24,340,800.00	1,600	1,356
€ / R	On	18/12/2017	Foreign Exchange Future			15.54840		15.48810			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>60,077,173.50</b>	<b>4,015</b>	<b>171,314</b>
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			53.29150	47.539	16.87	0.1685	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	23/01/2017	Foreign Exchange Option	14.91	Put		647.89150	584.439	16.87	0.8315	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call		81.51990	77.874	17.05	0.2361	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put		569.61990	508.374	17.05	0.7639	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		40.34000	38.053	18.40	0.1131	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		998.44000	938.353	18.40	0.8869	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		61.86860	59.527	19.02	0.1219	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		1,396.16860	1,336.727	19.02	0.8781	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call		153.70400	154.922	17.84	0.2651	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put		884.50400	828.622	17.84	0.7349	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		4,226.82260	4,168.597	26.81	0.9835	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		10.92670	9.491	26.85	0.0164	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		4,236.82670	4,178.591	26.85	0.9836	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		15.98860	16.534	20.70	0.0336	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		77.83970	75.319	19.15	0.1304	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,701.88860	2,645.634	20.70	0.9664	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		10.91890	9.503	26.76	0.0165	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		4,216.81890	4,158.603	26.76	0.9835	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,593.73970	1,534.420	19.15	0.8696	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		10.92260	9.497	26.81	0.0165	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		520.75160	542.328	16.67	0.6063	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		336.65160	301.428	16.67	0.3937	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		305.49180	312.677	17.15	0.4193	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		621.39180	571.777	17.15	0.5807	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call		238.41820	241.650	17.62	0.3397	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put		807.21820	753.750	17.62	0.6603	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		259.56890	262.498	17.86	0.3315	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		931.56890	877.698	17.86	0.6685	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		53.41150	47.728	22.34	0.0534	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		4,405.01150	4,342.328	22.34	0.9466	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		53.16080	47.475	22.35	0.0532	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,718.67850	1,664.789	19.07	0.7339	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		4,414.76080	4,352.075	22.35	0.9468	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		52.91270	47.222	22.36	0.0529	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		4,424.51270	4,361.822	22.36	0.9471	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,083.31910	1,124.381	17.14	0.6991	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		364.91910	348.981	17.14	0.3009	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		287.07850	290.189	19.07	0.2661	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		4,484.50610	4,411.943	22.93	0.8827	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		169.76480	154.571	22.95	0.1170	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		4,494.16480	4,421.571	22.95	0.8830	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		170.44910	155.317	22.91	0.1176	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		4,474.84910	4,402.317	22.91	0.8824	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		170.10610	154.943	22.93	0.1173	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		431.45180	418.653	20.09	0.2525	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,003.35180	2,930.253	20.09	0.7475	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		430.03780	417.165	20.10	0.2517	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	18.07	Put			3,011.93780	2,938.765	20.10	0.7483	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			176.42360	156.170	23.59	0.1010	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,098.32360	6,017.770	23.59	0.8990	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			432.87160	420.153	20.08	0.2533	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,994.77160	2,921.753	20.08	0.7467	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,180</b>
<b>Total € / R</b>												<b>60,077,173.50</b>	<b>4,015</b>	<b>174,494</b>
AUS / R	On	13/03/2017	Foreign Exchange Future			10.05260		10.02090			0.0000	0.00	0	18,899
AUS / R	On	19/06/2017	Foreign Exchange Future			10.21510		10.18390			0.0000	0.00	0	102
AUS / R	On	18/09/2017	Foreign Exchange Future			10.36890		10.33750			0.0000	15,553,350.00	1,500	225
AUS / R	On	18/12/2017	Foreign Exchange Future			10.52240		10.48990			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>15,553,350.00</b>	<b>1,500</b>	<b>19,226</b>
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,924.73290	1,892.896	18.97	0.9811	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			5.53870	5.400	19.00	0.0186	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,934.63870	1,902.800	19.00	0.9814	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			5.44620	5.305	19.03	0.0183	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,944.54620	1,912.705	19.03	0.9817	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			5.63290	5.496	18.97	0.0189	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,919.78000	1,890.373	17.39	0.9133	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			43.16700	44.950	17.41	0.0858	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,929.26700	1,899.850	17.41	0.9142	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			44.19940	46.002	17.37	0.0876	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,910.29940	1,880.902	17.37	0.9124	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			43.68000	45.473	17.39	0.0867	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			98.94350	100.338	16.80	0.1428	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,931.44350	1,901.438	16.80	0.8572	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			98.09860	99.477	16.82	0.1417	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,940.59860	1,910.577	16.82	0.8583	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			97.26150	98.623	16.83	0.1406	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,949.76150	1,919.723	16.83	0.8594	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,595.44050	1,564.622	15.92	0.7576	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			213.81570	215.463	15.93	0.2409	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,603.91570	1,573.063	15.93	0.7591	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			216.87710	218.590	15.91	0.2439	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,586.97710	1,556.190	15.91	0.7561	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			215.34050	217.022	15.92	0.2424	0.00	0	0
<b>Total AUS / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AUS / R</b>												<b>15,553,350.00</b>	<b>1,500</b>	<b>19,226</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.36930		10.35970			0.0000	0.00	0	237
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.57310		10.56350			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.76570		10.75590			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
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>237</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			6.86000	6.230	22.30	0.0179	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,377.16000	2,366.930	22.30	0.9821	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			6.83820	6.205	22.36	0.0178	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,387.13820	2,376.905	22.36	0.9822	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			6.81700	6.180	22.42	0.0177	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,397.11700	2,386.880	22.42	0.9823	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			151.36480	148.187	18.11	0.2142	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,317.86480	1,305.087	18.11	0.7858	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			149.84870	146.689	18.12	0.2124	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,326.34870	1,313.589	18.12	0.7876	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			148.34970	145.208	18.14	0.2106	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,334.84970	1,322.108	18.14	0.7894	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			387.63160	385.860	16.55	0.3945	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			911.73160	900.160	16.55	0.6055	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			384.63960	382.854	16.56	0.3922	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			918.73960	907.154	16.56	0.6078	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			381.67290	379.870	16.57	0.3899	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			925.77290	914.170	16.57	0.6101	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>237</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			13.59310		13.51900			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.93210		13.85740			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.25650		14.18020			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			20.36400	19.593	27.73	0.0323	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,551.36400	3,476.493	27.73	0.9677	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			20.38770	19.611	27.79	0.0323	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,561.38770	3,486.511	27.79	0.9677	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			20.41130	19.629	27.85	0.0322	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,571.41130	3,496.529	27.85	0.9678	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			198.21190	199.510	20.90	0.1959	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,210.81190	2,137.410	20.90	0.8041	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			196.98940	198.233	20.92	0.1948	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,219.58940	2,146.133	20.92	0.8052	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			195.77500	196.965	20.93	0.1937	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,228.37500	2,154.865	20.93	0.8063	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			515.45960	525.546	19.97	0.3558	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,715.25960	1,649.046	19.97	0.6442	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			513.19610	523.188	19.99	0.3544	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,722.99610	1,656.688	19.99	0.6456	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	15.40	Call			510.93950	520.837	20.00	0.3531	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,730.73950	1,664.336	20.00	0.6469	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CNH / R	On	13/03/2017	Foreign Exchange Future			1.98100		1.96880			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99580		1.98130			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01060		1.99600			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,332.54860	5,207.984	26.33	0.9776	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			20.05900	18.411	25.67	0.0234	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,132.05900	5,008.411	25.67	0.9766	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			20.29930	18.189	26.00	0.0229	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,232.29930	5,108.189	26.00	0.9771	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			20.54860	17.984	26.33	0.0224	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			248.82450	268.488	19.86	0.1937	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,035.82450	2,910.488	19.86	0.8063	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			273.59800	294.634	19.67	0.2099	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,860.59800	2,736.634	19.67	0.7901	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			260.90200	281.237	19.76	0.2016	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,947.90200	2,823.237	19.76	0.7984	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,280.07780	2,172.360	18.54	0.6495	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			690.77990	731.463	18.42	0.3717	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,130.77990	2,025.463	18.42	0.6283	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			664.96490	704.430	18.48	0.3610	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,204.96490	2,098.430	18.48	0.6390	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			640.07780	678.360	18.54	0.3505	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	13/03/2017	Foreign Exchange Future			1.96080		1.95290			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00800		2.00010			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			44.89480	44.602	21.83	0.0587	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,315.89480	3,236.602	21.83	0.9413	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			50.88210	51.005	21.45	0.0668	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,121.88210	3,043.005	21.45	0.9332	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			47.77060	47.674	21.64	0.0626	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,218.77060	3,139.674	21.64	0.9374	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			422.60250	429.320	18.68	0.2895	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,121.60250	2,049.320	18.68	0.7105	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 Option	2.18	Call			402.24130	408.441	18.76	0.2781	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,201.24130	2,128.441	18.76	0.7219	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			443.95110	451.226	18.61	0.3013	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,042.95110	1,971.226	18.61	0.6987	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.77450		1.78120			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.80770		1.81420			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.83820		1.84410			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			32.18190	28.015	24.15	0.0393	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,620.18190	3,683.015	24.15	0.9607	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			30.41910	26.354	24.36	0.0370	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,718.41910	3,781.354	24.36	0.9630	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			28.78530	24.818	24.58	0.0348	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,816.78530	3,879.818	24.58	0.9652	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			403.97320	387.024	20.24	0.2739	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,061.97320	2,110.025	20.24	0.7261	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			443.16610	424.866	19.99	0.2964	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,901.16610	1,947.866	19.99	0.7036	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			423.07580	405.464	20.11	0.2850	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,981.07580	2,028.464	20.11	0.7150	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			742.06980	722.242	19.52	0.3780	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,901.06980	1,940.242	19.52	0.6220	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			797.52250	776.041	19.32	0.4005	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,756.52250	1,794.041	19.32	0.5995	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			768.68270	748.165	19.42	0.3890	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,827.68270	1,866.165	19.42	0.6110	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
KES / R	On	13/03/2017	Foreign Exchange Future			0.13110		0.13230			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13100		0.13230			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13070		0.13250			0.0000	0.00	0	1,382
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.59350		9.57910			0.0000	0.00	0	238
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.74260		9.72790			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.88240		9.86790			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
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>238</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			14.50970	13.285	19.19	0.0426	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,525.40970	1,509.785	19.19	0.9574	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			14.25530	13.043	19.22	0.0418	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,535.15530	1,519.543	19.22	0.9582	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			14.00580	12.806	19.25	0.0411	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,544.90580	1,529.306	19.25	0.9589	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			110.02510	107.132	17.68	0.1800	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,322.12510	1,304.532	17.68	0.8200	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			108.76410	105.894	17.70	0.1782	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,330.86410	1,313.294	17.70	0.8218	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			107.51760	104.671	17.71	0.1764	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,339.61760	1,322.071	17.71	0.8236	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			284.91580	282.251	16.51	0.3357	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			997.01580	979.851	16.51	0.6643	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			282.53860	279.860	16.53	0.3334	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,004.63860	987.460	16.53	0.6666	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			287.31340	284.659	16.50	0.3380	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			989.41340	972.259	16.50	0.6620	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>238</b>
PULA / R	On	13/03/2017	Foreign Exchange Future			1.28830		1.29260			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.31000		1.31440			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31690		1.32070			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			1,274.00000	1,317.000		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			1,374.00000	1,417.000		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			1,474.00000	1,517.000		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			656.00000	700.000		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			756.00000	800.000		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			856.00000	900.000		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			393.00000	431.000		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			493.00000	531.000		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	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			593.00000	631.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.23390		1.23050			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.23710		1.23360			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24010		1.23660			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>8,095</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>8,095</b>
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.05720		1.04900			0.0000	15,858.00	15	713
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06270		1.05440			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.06790		1.05970			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>15,858.00</b>	<b>15</b>	<b>26,065</b>
<b>Total QUANTO € / \$</b>												<b>15,858.00</b>	<b>15</b>	<b>26,065</b>
RAIN	On	13/03/2017	Foreign Exchange Future			22,867.06000		22,800.35000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/03/2017	Foreign Exchange Future			9.60130		9.59090			0.0000	0.00	0	342
SGD / R	On	19/06/2017	Foreign Exchange Future			9.77810		9.76720			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>342</b>
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			14.76950	14.649	18.48	0.0478	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,413.86950	1,403.349	18.48	0.9522	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			14.50200	14.380	18.51	0.0470	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,423.60200	1,413.080	18.51	0.9530	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			14.23940	14.115	18.55	0.0462	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,433.33940	1,422.815	18.55	0.9538	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			168.46530	168.494	16.23	0.2720	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			911.26530	900.394	16.23	0.7280	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			166.50630	166.537	16.25	0.2693	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			919.30630	908.437	16.25	0.7307	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			164.56980	164.604	16.27	0.2668	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			927.36980	916.504	16.27	0.7332	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>342</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Future			3.75360		3.80230			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.73370		3.78340			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			2.78880	2.430	27.38	0.0160	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,060.48880	1,108.830	27.38	0.9840	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			2.77940	2.423	27.55	0.0159	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,070.47940	1,118.823	27.55	0.9841	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			2.77070	2.416	27.72	0.0158	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,080.47070	1,128.816	27.72	0.9842	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			42.83040	34.526	18.13	0.1536	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			519.43040	560.826	18.13	0.8464	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			41.55900	33.469	18.16	0.1496	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			528.15900	569.769	18.16	0.8504	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			40.32450	32.444	18.19	0.1457	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			536.92450	578.744	18.19	0.8543	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34000		1.34710			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.28030		1.29140			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.23010		1.24480			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>376 713 304.80</b>	<b>27,116</b>	<b>1,039,693</b>
<b>Total Options</b>												<b>3 006 750.00</b>	<b>30,000</b>	<b>1,272,399</b>
<b>Grand Total:</b>												<b>379,720,054.80</b>	<b>57,116</b>	<b>2,312,092</b>