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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2017

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			13.85680		13.64040			0.0000	692,840.00	50	0
\$ / R On 13/01/2017 Foreign Exchange Future			13.85920		13.64040			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			13.86640		13.64900			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.86750		13.65110			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.86980		13.65540			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.87320		13.66340			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.87750		13.66880			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.88060		13.67140			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.88370		13.67410			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			13.89320		13.68210			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.89630		13.68480			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.94760		13.72990			0.0000	0.00	0	340
\$ / R On 24/02/2017 Foreign Exchange Future			13.96600		13.74780			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.97390		13.75550			0.0000	0.00	0	4,615
\$ / R On 28/02/2017 Foreign Exchange Future			13.97650		13.75810			0.0000	0.00	0	720
\$ / R On 01/03/2017 Foreign Exchange Future			13.97910		13.76060			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			14.01050		13.79140			0.0000	482,969,956.00	34,472	459,787
\$ / R On 29/03/2017 Foreign Exchange Future			14.01580		13.79660			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			14.05780		13.83800			0.0000	0.00	0	3,883
\$ / R On 11/04/2017 Foreign Exchange Future			14.08670		13.86650			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			14.08930		13.86910			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			14.09190		13.87170			0.0000	3,945,732.00	280	280
\$ / R	On	18/04/2017	Foreign Exchange Future			14.10500		13.88460			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			14.11290		13.89230			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.12330		13.90260			0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Future			14.20440		13.98240			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.26710		14.04410			0.0000	128,403.90	9	202,529
\$ / R	On	28/06/2017	Foreign Exchange Future			14.29070		14.06730			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.32730		14.10330			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.35080		14.12640			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.36640		14.14180			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.45250		14.22640			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.50470		14.27770			0.0000	0.00	0	6,282
\$ / R	On	27/09/2017	Foreign Exchange Future			14.52820		14.30070			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.59600		14.36740			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.60640		14.37770			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.68980		14.45970			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.74190		14.51100			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.75230		14.52120			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.97870		14.74800			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.21550		14.98640			0.0000	0.00	0	70
Total \$ / R Future												487,736,931.90	34,811	709,725
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			31.72400	156.800	20.20	1.0000	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			91.32400	0.000	20.20	0.0000	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			22.51310	44.822	20.06	0.3328	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			332.11310	135.622	20.06	0.6672	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			0.05870	0.013	55.59	0.0001	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,529.65870	2,310.813	55.59	0.9999	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			11.09320	23.366	18.53	0.1406	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			592.09320	386.966	18.53	0.8594	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			10.30690	21.739	18.27	0.1259	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			639.20690	434.239	18.27	0.8741	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			130.56500	247.302	17.88	0.6653	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			185.16500	87.502	17.88	0.3347	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			52.64730	93.665	16.94	0.3372	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			449.24730	280.465	16.94	0.6628	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			60.10200	98.111	17.28	0.3253	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			491.30200	320.611	17.28	0.6747	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			1.09620	2.016	28.39	0.0080	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,222.29620	2,014.516	28.39	0.9920	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			81.05480	130.120	17.35	0.3871	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			439.65480	279.520	17.35	0.6129	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			32.38650	50.214	18.64	0.1752	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			768.28650	576.514	18.64	0.8248	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			8.11310	13.243	22.15	0.0501	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,334.01310	1,129.543	22.15	0.9499	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			299.42480	452.884	18.09	0.7761	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			125.32480	69.184	18.09	0.2239	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			154.83460	245.891	17.41	0.5730	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			280.73460	162.191	17.41	0.4270	0.00	0	1,000
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			73.49530	112.602	17.84	0.3150	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			571.39530	399.402	17.84	0.6850	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			9.70140	15.084	21.11	0.0530	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,394.90140	1,188.784	21.11	0.9470	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			124.01470	186.959	17.39	0.4494	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			419.21470	270.659	17.39	0.5506	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			85.03670	129.000	17.90	0.3406	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			550.23670	382.700	17.90	0.6594	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			133.00870	181.062	18.65	0.3395	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			723.10870	553.462	18.65	0.6605	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			43.00770	58.505	20.42	0.1320	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,343.10770	1,140.905	20.42	0.8680	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			476.41480	615.028	17.41	0.7229	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			228.61480	149.028	17.41	0.2771	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			45.06760	60.301	20.59	0.1253	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,497.26760	1,294.301	20.59	0.8747	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			361.73670	474.986	17.42	0.6184	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			346.23670	241.086	17.42	0.3816	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			196.66190	258.085	18.19	0.4054	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			668.56190	511.585	18.19	0.5946	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			237.45270	310.355	17.92	0.4608	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			576.85270	431.256	17.92	0.5392	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,611.14720	1,824.886	18.82	0.9669	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			19.74720	14.387	18.82	0.0331	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,326.87070	1,533.276	17.58	0.9477	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			35.47070	22.777	17.58	0.0523	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			899.61850	1,080.321	17.20	0.8642	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			108.21850	69.821	17.20	0.1358	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			750.56380	916.404	17.22	0.8110	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			159.16380	105.904	17.22	0.1890	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			557.93840	696.506	17.35	0.7118	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			266.53840	186.006	17.35	0.2882	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			876.16070	1,055.020	17.21	0.8569	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			114.76070	74.520	17.21	0.1431	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			822.56230	996.933	17.21	0.8390	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			131.16230	86.433	17.21	0.1610	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			425.18860	540.031	17.51	0.6172	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			383.78860	279.531	17.51	0.3828	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			715.98780	877.290	17.22	0.7961	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			174.58780	116.790	17.22	0.2039	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			709.18910	869.564	17.22	0.7931	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			177.78910	119.064	17.22	0.2069	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	13/03/2017	Foreign Exchange Option	14.30	Call			229.98020	292.692	18.27	0.4065	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			738.58020	582.192	18.27	0.5935	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			475.25200	599.642	17.45	0.6559	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			333.85200	239.142	17.45	0.3441	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			449.71820	569.336	17.48	0.6366	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			358.31820	258.835	17.48	0.3634	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			182.67820	232.568	18.68	0.3403	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			891.27820	722.068	18.68	0.6597	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			322.65560	408.630	17.66	0.5185	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			531.25560	398.130	17.66	0.4815	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			288.55250	366.256	17.87	0.4798	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			597.15250	455.756	17.87	0.5202	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			117.44840	149.246	19.48	0.2370	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,206.04840	1,018.746	19.48	0.7630	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			205.03860	261.068	18.48	0.3725	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			813.63860	650.568	18.48	0.6275	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			195.79730	249.304	18.56	0.3594	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			844.39730	678.804	18.56	0.6406	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			102.14150	129.759	19.75	0.2104	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,310.74150	1,119.259	19.75	0.7896	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			158.95080	202.163	18.92	0.3044	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			987.55080	811.663	18.92	0.6956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			153.50480	195.166	18.98	0.2959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,012.10480	834.666	18.98	0.7041	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			68.32570	87.377	20.50	0.1492	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,616.92570	1,416.877	20.50	0.8508	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			113.41690	144.117	19.55	0.2301	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,232.01690	1,043.617	19.55	0.7699	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			107.00550	135.955	19.66	0.2190	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,275.60550	1,085.454	19.66	0.7810	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			57.63970	73.961	20.78	0.1289	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,746.23970	1,543.461	20.78	0.8711	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			90.94330	115.480	19.97	0.1904	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,399.54330	1,204.980	19.97	0.8096	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			78.09960	99.268	20.26	0.1669	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,516.69960	1,318.768	20.26	0.8331	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			42.07810	53.925	21.25	0.0975	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,990.67810	1,783.425	21.25	0.9025	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			67.50050	86.372	20.52	0.1477	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,626.10050	1,425.872	20.52	0.8523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			66.68420	85.378	20.55	0.1462	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,635.28420	1,434.878	20.55	0.8538	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			23.73290	30.281	22.13	0.0578	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,452.33290	2,239.781	22.13	0.9422	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			56.25780	72.183	20.82	0.1262	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,764.85780	1,561.683	20.82	0.8738	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		44.15930	56.606	21.18	0.1018	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,952.75930	1,746.106	21.18	0.8982	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		10.06880	12.460	23.60	0.0252	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		3,218.66880	3,001.960	23.60	0.9748	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		39.14420	50.143	21.36	0.0913	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		2,047.74420	1,839.643	21.36	0.9087	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		30.80290	39.393	21.73	0.0734	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		2,239.40290	2,028.893	21.73	0.9266	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		1.87580	2.705	26.09	0.0058	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		4,650.47580	4,432.205	26.09	0.9942	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call		17.12070	21.770	22.64	0.0426	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put		2,725.72070	2,511.270	22.64	0.9574	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		13.05310	16.305	23.09	0.0325	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,971.65310	2,755.805	23.09	0.9675	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call		0.01310	0.020	26.09	0.0001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put		7,448.61310	7,229.520	26.09	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		7.38580	9.070	24.24	0.0186	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,525.98580	3,308.570	24.24	0.9814	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		1.90630	2.748	26.09	0.0059	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,640.50630	4,422.248	26.09	0.9941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		0.00930	0.014	26.09	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		7,628.60930	7,409.514	26.09	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		0.74530	1.093	26.09	0.0025	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		5,209.34530	4,990.593	26.09	0.9975	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		0.38980	0.577	26.09	0.0014	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,588.98980	5,370.077	26.09	0.9986	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call		90.01800	111.769	20.65	0.1653	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put		1,733.41800	1,535.969	20.65	0.8347	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call		610.99700	745.693	17.48	0.6939	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put		314.39700	229.893	17.48	0.3061	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call		221.77870	273.134	18.99	0.3447	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put		1,003.77870	835.334	18.99	0.6553	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call		471.48470	572.997	17.88	0.5645	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put		544.98470	426.297	17.88	0.4355	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		471.60830	572.301	17.89	0.5619	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		552.50830	433.001	17.89	0.4381	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		33.92680	39.842	23.34	0.0590	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		3,184.82680	2,970.542	23.34	0.9410	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		479.87250	582.059	17.90	0.5657	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		548.17250	430.159	17.90	0.4343	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call		340.69740	410.358	18.47	0.4355	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put		846.09740	695.358	18.47	0.5645	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		376.83490	452.008	18.37	0.4617	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		794.53490	649.108	18.37	0.5383	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call		126.80940	151.563	20.78	0.1860	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put		1,914.20940	1,718.263	20.78	0.8140	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	16.67	Call			57.86480	68.830	22.37	0.0920	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,825.26480	2,615.530	22.37	0.9080	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			589.72760	703.901	17.72	0.6149	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			487.12760	380.601	17.72	0.3851	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			462.19720	551.600	17.97	0.5260	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			659.59720	528.300	17.97	0.4740	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			211.79240	252.417	19.64	0.2877	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,369.19240	1,189.117	19.64	0.7123	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			746.23040	884.049	17.46	0.7022	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			343.63040	260.748	17.46	0.2978	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			867.09650	1,003.158	17.41	0.7031	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			384.69650	298.758	17.41	0.2969	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			158.93790	184.248	20.89	0.1953	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,146.53790	1,949.848	20.89	0.8047	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			760.43350	872.817	17.70	0.6179	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			586.33350	475.717	17.70	0.3821	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			700.95700	805.669	17.84	0.5868	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			656.85700	538.569	17.84	0.4132	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			654.38590	752.171	17.96	0.5607	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,687.94400	5,469.319	25.04	0.9695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,495.63680	1,677.448	17.08	0.8603	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			161.53680	120.348	17.08	0.1397	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,277.91130	1,443.967	17.10	0.8107	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			233.81130	176.867	17.10	0.1893	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,175.78410	3,957.207	24.23	0.9230	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			779.56800	894.347	17.65	0.6275	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			565.46800	457.247	17.65	0.3725	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			50.04530	59.469	25.04	0.0620	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,655.94530	4,442.369	25.04	0.9380	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			22.04400	26.419	25.04	0.0305	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,388.06580	2,188.689	21.02	0.8088	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			129.28960	146.306	21.62	0.1481	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,815.18960	2,609.206	21.62	0.8519	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			72.50570	77.280	24.02	0.0802	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,078.40570	3,860.180	24.02	0.9198	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			69.88410	74.307	24.23	0.0770	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,158.25320	1,963.547	20.68	0.7798	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			190.11950	216.521	20.81	0.2086	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,246.01950	2,049.421	20.81	0.7914	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			178.67340	203.304	20.94	0.1976	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,334.57340	2,136.204	20.94	0.8024	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			172.16580	195.789	21.02	0.1912	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,968.21220	1,778.139	20.40	0.7522	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			222.30020	253.680	20.49	0.2387	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,028.20020	1,836.580	20.49	0.7613	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			220.90940	252.073	20.50	0.2374	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,036.80940	1,844.973	20.50	0.7626	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			202.35320	230.647	20.68	0.2202	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,741.47580	1,556.142	19.99	0.7147	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			273.83200	311.337	20.01	0.2839	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,749.73200	1,564.237	20.01	0.7161	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			272.09950	309.445	20.02	0.2824	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,757.99950	1,572.345	20.02	0.7176	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			232.31220	265.239	20.40	0.2478	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,247.88250	1,082.602	19.01	0.6094	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			294.97260	335.048	19.82	0.3019	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,650.87260	1,467.948	19.82	0.6981	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			277.32810	315.159	19.98	0.2868	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,733.22810	1,548.059	19.98	0.7132	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			275.57580	313.242	19.99	0.2853	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			793.20820	660.106	18.10	0.4675	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			570.51730	654.912	18.23	0.5094	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			856.41730	717.812	18.23	0.4906	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			512.79050	588.662	18.47	0.4713	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			968.69050	821.562	18.47	0.5287	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			401.98250	459.702	19.01	0.3906	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			720.28590	595.071	17.96	0.4393	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			646.31040	742.769	17.99	0.5559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			732.21040	605.669	17.99	0.4441	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			626.52740	719.685	18.04	0.5442	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			762.42740	632.585	18.04	0.4558	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			607.30820	697.206	18.10	0.5325	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			985.13010	1,122.063	17.35	0.7063	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			417.83010	331.363	17.35	0.2937	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			191.79760	217.205	20.95	0.2036	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,364.49760	2,166.505	20.95	0.7964	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			802.79240	911.812	17.77	0.6085	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			649.49240	534.512	17.77	0.3915	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			96.71370	103.826	23.47	0.0990	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,973.41370	3,756.526	23.47	0.9010	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			593.65820	672.530	18.54	0.4837	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,027.25820	881.730	18.54	0.5163	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			213.00850	237.795	21.12	0.2042	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,601.20850	2,401.395	21.12	0.7958	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			1,084.90840	1,223.668	17.35	0.7095	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			443.10840	357.268	17.35	0.2905	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,194.38120	1,335.245	17.34	0.7136	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			467.98120	382.745	17.34	0.2864	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			237.01740	262.404	21.30	0.2062	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,850.61740	2,649.904	21.30	0.7938	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,120.08940	1,246.786	17.48	0.6706	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			592.38940	492.086	17.48	0.3294	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	18/09/2017	Foreign Exchange Option	13.76	Call			1,114.94370	1,240.876	17.49	0.6688	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			597.24370	496.176	17.49	0.3312	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			900.24480	1,003.432	18.02	0.5822	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			441.56090	361.678	17.28	0.2658	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,722.30000	985,495.300	24.29	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,759.85900	1,928.609	16.58	0.8433	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			232.15900	173.909	16.58	0.1567	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,582.45480	1,745.395	17.00	0.8021	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			304.75480	240.695	17.00	0.1979	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,319.26090	1,466.378	17.28	0.7342	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,322.59290	3,113.063	21.83	0.8188	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			219.54410	236.750	21.84	0.1805	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,331.84410	3,122.050	21.84	0.8195	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			180.20420	192.656	22.86	0.1476	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,902.50420	3,687.956	22.86	0.8524	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	24.29	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,976.79580	2,775.473	21.39	0.7905	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			251.22680	276.521	21.42	0.2071	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,003.52680	2,801.821	21.42	0.7929	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			221.04850	238.777	21.81	0.1819	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,313.34850	3,104.077	21.81	0.8181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			220.29290	237.763	21.83	0.1812	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,134.41090	990.471	18.58	0.5022	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			331.43480	366.162	20.70	0.2640	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,453.73480	2,261.462	20.70	0.7360	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			277.60110	305.989	21.16	0.2262	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,799.90110	2,601.289	21.16	0.7738	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			254.49580	280.173	21.39	0.2095	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			842.54480	718.732	18.02	0.4178	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			859.02230	957.768	18.14	0.5637	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			901.32230	773.068	18.14	0.4363	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			800.66600	892.899	18.32	0.5365	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			992.96600	858.199	18.32	0.4635	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			722.11090	805.171	18.58	0.4978	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,288.42840	1,430.304	17.33	0.7176	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			487.72840	402.104	17.33	0.2824	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			256.32540	281.208	21.50	0.2064	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,085.62540	2,883.008	21.50	0.7936	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			780.49290	863.175	18.67	0.4977	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,223.09290	1,077.175	18.67	0.5023	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			275.37010	299.230	21.76	0.2056	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,347.67010	3,142.830	21.76	0.7944	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,384.14030	1,527.284	17.34	0.7216	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			506.44030	420.883	17.34	0.2784	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,481.86310	1,627.481	17.32	0.7262	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			522.16310	437.681	17.32	0.2738	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		303.42990	324.523	22.00	0.2086	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,583.72990	3,374.723	22.00	0.7914	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		759.17330	647.681	17.60	0.3488	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,172.22080	2,973.078	21.41	0.7485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,633.81860	1,787.406	17.21	0.7515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		472.81860	395.506	17.21	0.2485	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,615.09090	1,767.409	17.23	0.7471	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		484.09090	405.509	17.23	0.2529	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,270.17330	1,389.581	17.60	0.6512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,085.19830	2,887.419	21.30	0.7409	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		310.93080	329.513	22.39	0.2034	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,859.93080	3,647.613	22.39	0.7966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		384.49470	416.384	21.40	0.2522	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,163.49470	2,964.484	21.40	0.7478	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		383.22080	414.978	21.41	0.2515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,759.77660	2,567.743	20.88	0.7097	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		381.95210	413.577	21.42	0.2507	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,180.95210	2,981.677	21.42	0.7493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		400.19980	433.738	21.27	0.2614	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,059.19980	2,861.838	21.27	0.7386	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		396.19830	429.319	21.30	0.2591	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,058.70790	926.308	18.25	0.4324	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		390.94050	423.509	21.34	0.2560	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,119.94050	2,921.610	21.34	0.7440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		495.20370	538.746	20.58	0.3149	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,534.20370	2,346.846	20.58	0.6851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		450.77660	489.643	20.88	0.2903	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		839.19090	721.474	17.79	0.3728	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		405.60930	439.720	21.22	0.2645	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,024.60930	2,827.820	21.22	0.7355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		1,051.68700	1,151.141	18.22	0.5722	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,040.68700	909.241	18.22	0.4278	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		1,039.70790	1,138.208	18.25	0.5676	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		855.66190	736.727	17.82	0.3776	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		602.93340	656.330	19.95	0.3714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,091.93340	1,914.430	19.95	0.6286	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		1,227.71420	1,343.353	17.71	0.6368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		806.71420	691.453	17.71	0.3632	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		1,200.19090	1,313.374	17.79	0.6272	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		1,186.66190	1,298.627	17.82	0.6224	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		1,553.92170	1,701.931	17.32	0.7294	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		532.72170	449.631	17.32	0.2706	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		319.50130	340.458	22.33	0.2081	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		3,818.30130	3,608.158	22.33	0.7919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		535.02820	573.114	21.57	0.2918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,297.02820	3,104.414	21.57	0.7082	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	17.49	Call			537.97470	576.305	21.55	0.2932	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,279.97470	3,087.605	21.55	0.7068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			536.50150	574.710	21.56	0.2925	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,288.50150	3,096.010	21.56	0.7075	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			691.40610	734.999	21.68	0.3252	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,405.00610	3,219.498	21.68	0.6748	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			689.76380	733.257	21.68	0.3245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,413.36380	3,227.757	21.68	0.6755	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,040.57440	2,181.526	18.01	0.7306	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			694.17440	606.026	18.01	0.2694	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			693.05370	736.752	21.67	0.3259	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,396.65370	3,211.252	21.67	0.6741	0.00	0	0
Total \$ / R Option												0.00	0	1,270,419
Total \$ / R												487,736,931.90	34,811	1,980,144
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.01050		13.79140			0.0000	14,010.50	1	480
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.26710		14.04410			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.50470		14.27770			0.0000	0.00	0	0
Total \$ / R MAXI Future												14,010.50	1	534
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			1,017.21640	1,259.094	23.58	0.0254	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			320,877.21640	299,209.094	23.58	0.9746	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,006.87560	1,245.998	23.60	0.0252	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			321,866.87560	300,195.998	23.60	0.9748	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			996.65360	1,233.056	23.62	0.0249	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			322,856.65360	301,183.056	23.62	0.9751	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			16,089.12500	18,277.071	21.16	0.1801	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			248,679.12500	228,567.071	21.16	0.8199	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			15,990.62090	18,163.508	21.17	0.1792	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			249,580.62090	229,453.508	21.17	0.8208	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			15,892.99890	18,050.705	21.18	0.1782	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			250,482.99890	230,340.705	21.18	0.8218	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			58,582.93350	65,125.658	19.12	0.4240	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			144,812.93350	128,655.658	19.12	0.5760	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			58,316.74230	64,819.649	19.14	0.4224	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			145,546.74230	129,349.649	19.14	0.5776	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			58,052.32850	64,515.113	19.15	0.4209	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			146,282.32850	130,045.113	19.15	0.5791	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												14,010.50	1	534
£ / R	On	31/01/2017	Foreign Exchange Future			16.83140		16.65250			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.94050		16.75330			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.98600		16.79840			0.0000	2,972,550.00	175	45,108

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/03/2017	Foreign Exchange Future			17.05420		16.86560			0.0000	0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			17.10350		17.03450			0.0000	838,071.50	49	49
£ / R	On	25/04/2017	Foreign Exchange Future			17.14660		16.95670			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.34440		17.15240			0.0000	867,220.00	50	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			17.67950		17.48260			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			18.01900		17.81790			0.0000	0.00	0	5,755
Total £ / R Future												4,677,841.50	274	83,689
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			254.93890	315.985	20.98	0.4960	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			462.43890	344.585	20.98	0.5040	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			170.18600	199.563	21.78	0.2575	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,306.88600	1,149.063	21.78	0.7425	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			472.06820	543.680	19.87	0.5122	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			673.66820	557.680	19.87	0.4878	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			134.96020	155.219	22.49	0.1887	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,836.56020	1,669.219	22.49	0.8113	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			78.90290	96.284	23.00	0.1261	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,280.50290	2,110.284	23.00	0.8739	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			5.35730	5.385	32.80	0.0075	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,956.95730	6,769.385	32.80	0.9925	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			5.30790	5.334	32.80	0.0074	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,966.90790	6,779.334	32.80	0.9926	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			23.98900	21.403	26.93	0.0306	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,225.58900	4,035.403	26.93	0.9694	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			5.40720	5.436	32.80	0.0076	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,947.00720	6,759.436	32.80	0.9924	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			252.93660	285.673	21.77	0.2808	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,567.33660	1,411.473	21.77	0.7192	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			0.00000	716.544	19.88	0.5371	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			0.00000	643.044	19.88	0.4629	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			5.07640	4.986	24.89	0.0070	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,028.37640	6,838.386	24.89	0.9930	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,915.64130	6,729.419	25.46	0.9685	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			28.40550	34.248	25.46	0.0319	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,896.00550	6,709.848	25.46	0.9681	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			28.22290	34.033	25.46	0.0317	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,905.82290	6,719.633	25.46	0.9683	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			28.04130	33.819	25.46	0.0315	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			897.50000	971.242	19.18	0.4851	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,424.90000	1,301.742	19.18	0.5149	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			904.35590	978.665	19.16	0.4878	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,411.75590	1,289.165	19.16	0.5122	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			900.92150	974.947	19.17	0.4865	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,418.32150	1,295.447	19.17	0.5135	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			142.31630	156.010	23.68	0.0894	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,484.41630	7,297.011	23.68	0.9106	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	25.14	Call			143.38440	157.171	23.68	0.0900	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,465.48440	7,278.171	23.68	0.9100	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			142.84940	156.590	23.68	0.0897	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,474.94940	7,287.590	23.68	0.9103	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												4,677,841.50	274	87,189
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12048		0.11956			0.0000	0.00	0	341
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12332		0.12238			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12600		0.12504			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,102
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			34.36670	38.761	24.59	0.0744	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,078.46670	1,991.161	24.59	0.9256	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			6.14830	6.979	24.59	0.0166	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,050.24830	2,959.379	24.59	0.9834	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.86860	0.985	24.59	0.0028	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,044.96860	3,953.385	24.59	0.9972	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			94.27080	103.425	23.48	0.1178	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,855.87080	2,771.525	23.48	0.8822	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			37.62910	41.703	23.48	0.0545	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,799.22910	3,709.803	23.48	0.9455	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			14.01760	15.677	23.48	0.0231	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,775.61760	4,683.777	23.48	0.9769	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			238.32780	258.494	23.13	0.2076	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,734.22780	2,658.194	23.13	0.7924	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			141.35490	154.335	23.89	0.1336	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,637.25490	3,554.035	23.89	0.8664	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			84.17560	92.477	24.57	0.0852	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,580.07560	4,492.177	24.57	0.9148	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,102
€ / R	On	23/01/2017	Foreign Exchange Future			14.54530		14.48270			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.55060		14.48930			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.57360		14.50890			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.66430		14.59330			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.67790		14.60680			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.72190		14.65030			0.0000	183,699,868.20	12,478	85,499
€ / R	On	15/03/2017	Foreign Exchange Future			14.72940		14.65770			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.78880		14.71650			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.83710		14.80700			0.0000	637,995.30	43	43
€ / R	On	19/06/2017	Foreign Exchange Future			15.07090		14.99720			0.0000	3,014,180.00	200	80,116
€ / R	On	18/09/2017	Foreign Exchange Future			15.40000		15.32380			0.0000	0.00	0	1,356

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 Future			15.73870		15.65820			0.0000	1,935,860.10	123	154
Total € / R Future												189,287,903.60	12,844	169,639
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			53.42530	59.594	17.69	0.2248	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			480.72530	424.294	17.69	0.7752	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			89.70390	101.754	17.96	0.3139	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			410.40390	361.154	17.96	0.6861	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			41.14610	45.003	18.85	0.1400	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			832.24610	771.403	18.85	0.8600	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			65.60080	69.091	18.94	0.1438	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,232.30080	1,164.791	18.94	0.8562	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			171.61170	183.579	17.61	0.3140	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			734.81170	675.679	17.61	0.6860	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			492.38310	444.905	16.81	0.5170	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			18.12610	17.755	20.58	0.0370	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,537.82610	2,465.855	20.58	0.9630	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			7.74540	7.719	26.07	0.0144	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,047.44540	3,975.819	26.07	0.9856	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			7.73210	7.713	26.12	0.0144	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			342.68310	366.805	16.81	0.4830	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,057.43210	3,985.813	26.12	0.9856	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			7.71900	7.707	26.17	0.0144	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,067.41900	3,995.807	26.17	0.9856	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			82.38560	86.202	18.98	0.1506	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,432.08560	1,364.302	18.98	0.8494	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			1,039.59810	1,098.573	16.34	0.8689	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			79.29810	66.673	16.34	0.1311	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			594.81420	637.930	16.54	0.6786	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			244.51420	216.030	16.54	0.3214	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			264.76050	282.040	17.31	0.3925	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			667.06050	612.640	17.31	0.6075	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			286.39840	302.583	17.54	0.3777	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			789.89840	733.783	17.54	0.6223	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			0.00000	520.160	16.90	0.5287	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			0.00000	483.060	16.90	0.4713	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			51.41470	51.813	22.27	0.0578	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,254.21470	4,180.913	22.27	0.9422	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			303.75860	312.216	18.54	0.2880	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			292.74340	269.223	16.62	0.2561	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,566.55860	1,501.316	18.54	0.7120	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			51.93690	52.339	22.24	0.0583	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,234.73690	4,161.439	22.24	0.9417	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			51.67550	52.076	22.26	0.0580	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,244.47550	4,171.175	22.26	0.9420	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,179.94340	1,230.123	16.62	0.7439	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,303.01930	4,222.330	22.58	0.8768	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			166.46120	161.961	22.60	0.1229	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,312.66120	4,231.961	22.60	0.8771	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			166.10220	161.595	22.62	0.1226	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,322.30220	4,241.595	22.62	0.8774	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			166.81930	162.330	22.58	0.1232	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,832.93450	2,776.229	20.15	0.7278	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			439.64020	463.891	20.17	0.2715	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,841.44020	2,785.191	20.17	0.7285	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			438.14720	462.864	20.19	0.2709	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,849.94720	2,794.164	20.19	0.7291	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			180.28690	143.714	22.60	0.0969	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,932.08690	5,815.014	22.60	0.9031	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			441.13450	464.929	20.15	0.2722	0.00	0	0
Total € / R Option												0.00	0	1,680
Total € / R												189,287,903.60	12,844	171,319
AUS / R	On	13/03/2017	Foreign Exchange Future			10.31610		10.14750			0.0000	2,836,927.50	275	18,874
AUS / R	On	19/06/2017	Foreign Exchange Future			10.48120		10.31020			0.0000	0.00	0	124
AUS / R	On	18/09/2017	Foreign Exchange Future			10.63720		10.46320			0.0000	0.00	0	225
AUS / R	On	18/12/2017	Foreign Exchange Future			10.79330		10.61690			0.0000	0.00	0	33
Total AUS / R Future												2,836,927.50	275	19,256
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,817.59490	1,651.138	18.19	0.9745	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			5.29300	7.517	18.13	0.0265	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,797.79300	1,631.417	18.13	0.9735	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			5.19280	7.376	18.16	0.0260	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,807.69280	1,641.276	18.16	0.9740	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			5.09490	7.238	18.19	0.0255	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,797.70760	1,637.250	16.61	0.8898	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			47.33550	57.740	16.62	0.1090	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,807.13550	1,646.540	16.62	0.8910	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			48.48590	59.168	16.59	0.1114	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,788.28590	1,627.968	16.59	0.8886	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			47.90760	58.450	16.61	0.1102	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			104.57490	122.093	16.03	0.1715	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,811.37490	1,654.893	16.03	0.8285	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			103.65790	121.005	16.04	0.1701	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,820.45790	1,663.805	16.04	0.8299	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			102.75150	119.925	16.06	0.1688	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,829.55150	1,672.725	16.06	0.8312	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,477.31920	1,333.674	15.14	0.7179	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			222.57970	255.144	15.15	0.2804	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,485.67970	1,341.844	15.15	0.7196	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			225.87180	258.815	15.12	0.2838	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,468.97180	1,325.515	15.12	0.7162	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			224.21920	256.974	15.14	0.2821	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,836,927.50	275	19,256
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.58110		10.44910			0.0000	0.00	0	237
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.78640		10.65260			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.97940		10.84300			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			4.84890	5.342	20.89	0.0169	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,285.74890	2,154.242	20.89	0.9831	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			4.82590	5.313	20.95	0.0168	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,295.72590	2,164.213	20.95	0.9832	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			4.80320	5.285	21.01	0.0167	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,305.70320	2,174.185	21.01	0.9833	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			148.66980	170.233	17.18	0.2474	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,226.06980	1,113.833	17.18	0.7526	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			147.10770	168.486	17.20	0.2453	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,234.50770	1,122.086	17.20	0.7547	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			145.56200	166.755	17.22	0.2431	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,242.96200	1,130.354	17.22	0.7569	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			397.16500	443.866	15.85	0.4442	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			834.16500	744.466	15.85	0.5558	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			394.01700	440.358	15.86	0.4416	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			841.01700	750.958	15.86	0.5584	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			390.89570	436.875	15.87	0.4390	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			847.89570	757.475	15.87	0.5610	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			13.74050		13.65220			0.0000	2,555,733.00	186	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			14.08160		13.99220			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.40630		14.31320			0.0000	0.00	0	0
Total CHF / R Future												2,555,733.00	186	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			14.34890	13.404	26.21	0.0250	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,412.14890	3,322.904	26.21	0.9750	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			14.32150	13.386	26.27	0.0249	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,422.12150	3,332.886	26.27	0.9751	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			14.29410	13.369	26.32	0.0248	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,432.09410	3,342.869	26.32	0.9752	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			193.73370	203.559	20.29	0.2045	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,071.53370	1,991.959	20.29	0.7955	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	19/06/2017	Foreign Exchange Option	15.88	Call			192.45160	202.205	20.31	0.2033	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,080.25160	2,000.605	20.31	0.7967	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			191.17590	200.860	20.32	0.2022	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,088.97590	2,009.260	20.32	0.7978	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			519.15970	537.751	19.26	0.3705	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,585.95970	1,511.451	19.26	0.6295	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			516.76800	535.236	19.28	0.3691	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,593.56800	1,518.936	19.28	0.6309	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			514.38850	532.738	19.29	0.3677	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,601.18850	1,526.438	19.29	0.6323	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												2,555,733.00	186	1,356
CNH / R	On	13/03/2017	Foreign Exchange Future			2.00660		1.98110			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			2.02000		1.99480			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.03640		2.01040			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			12.94900	15.210	24.84	0.0209	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,001.94900	4,749.210	24.84	0.9791	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			12.74910	15.273	25.25	0.0207	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,101.74910	4,849.273	25.25	0.9793	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			12.56350	15.344	25.66	0.0205	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,201.56350	4,949.344	25.66	0.9795	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			252.28270	279.570	19.22	0.2057	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,904.28270	2,679.570	19.22	0.7943	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			277.56080	308.480	19.04	0.2237	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,729.56080	2,508.480	19.04	0.7763	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			264.60130	293.654	19.13	0.2145	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,816.60130	2,593.654	19.13	0.7855	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,134.54880	1,943.540	17.75	0.6285	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			690.34860	765.933	17.63	0.3947	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,986.34860	1,801.933	17.63	0.6053	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			663.95420	735.579	17.68	0.3829	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,059.95420	1,871.579	17.68	0.6171	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			638.54880	707.540	17.75	0.3715	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			1.98640		1.97630			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.03370		2.02380			0.0000	0.00	0	0
Total DKK / R Future												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	2.28	Call			38.70080	42.940	21.11	0.0601	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,075.70080	2,978.940	21.11	0.9399	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			43.56780	48.664	20.61	0.0682	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,880.56780	2,784.663	20.61	0.9318	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			41.03320	45.681	20.86	0.0640	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,978.03320	2,881.681	20.86	0.9360	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			422.39600	442.264	18.22	0.3024	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,984.39600	1,905.264	18.22	0.6976	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			467.68970	489.928	18.07	0.3279	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,829.68970	1,752.928	18.07	0.6721	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			444.49070	465.519	18.14	0.3150	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,906.49070	1,828.519	18.14	0.6850	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			1.80760		1.77940			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.84100		1.81280			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.87170		1.84330			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			21.44740	26.835	23.02	0.0404	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,627.44740	3,350.835	23.02	0.9596	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			19.68540	24.635	23.18	0.0372	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,725.68540	3,448.635	23.18	0.9628	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			18.56180	23.324	23.45	0.0352	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,824.56180	3,547.324	23.45	0.9648	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			380.53170	433.951	19.41	0.3071	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,052.53170	1,823.951	19.41	0.6929	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			418.30610	477.909	19.15	0.3328	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,890.30610	1,667.909	19.15	0.6672	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			398.92700	455.361	19.28	0.3197	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,970.92700	1,745.361	19.28	0.6803	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			715.19940	796.779	18.78	0.4134	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,882.19940	1,679.779	18.78	0.5866	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			769.35870	858.199	18.58	0.4380	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,736.35870	1,541.199	18.58	0.5620	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			741.29930	826.388	18.67	0.4255	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,808.29930	1,609.388	18.67	0.5745	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			0.13350		0.13150			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13350		0.13140			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13360		0.13150			0.0000	0.00	0	1,382

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.76650		9.63370			0.0000	0.00	0	238
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.91570		9.78200			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.05620		9.91950			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	238
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			11.32790	13.570	18.12	0.0466	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,467.62790	1,337.070	18.12	0.9534	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			11.10450	13.304	18.15	0.0458	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,477.40450	1,346.804	18.15	0.9542	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			10.88580	13.045	18.19	0.0449	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,487.18580	1,356.545	18.19	0.9551	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			104.59800	114.692	16.58	0.1994	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,262.59800	1,138.992	16.58	0.8006	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			103.35410	113.285	16.59	0.1974	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,271.35410	1,147.585	16.59	0.8026	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			102.12680	111.895	16.61	0.1953	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,280.12680	1,156.195	16.61	0.8047	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			279.60270	309.389	15.59	0.3711	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			940.10270	833.189	15.59	0.6289	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			277.18840	306.667	15.61	0.3685	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			947.68840	840.467	15.61	0.6315	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			282.03540	312.139	15.58	0.3737	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			932.53540	825.939	15.58	0.6263	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	238
PULA / R	On	13/03/2017	Foreign Exchange Future			1.30670		1.29100			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.32860		1.31260			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.34550		1.32930			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			1,290.00000	1,133.000		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			1,390.00000	1,233.000		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			1,490.00000	1,333.000		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			674.00000	514.000		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

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	19/06/2017	Foreign Exchange Option	1.39	Put			774.00000	614.000		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			874.00000	714.000		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			307.00000	145.000		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			407.00000	245.000		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			507.00000	345.000		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			1.21240		1.21800			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.21570		1.22130			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.21890		1.22450			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			1.05080		1.06230			0.0000	0.00	0	723
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.05630		1.06790			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.06170		1.07330			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	26,075
Total QUANTO € / \$												0.00	0	26,075
RAIN	On	13/03/2017	Foreign Exchange Future			23,164.21000		22,941.92000			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			9.73750		9.61760			0.0000	0.00	0	342
SGD / R	On	19/06/2017	Foreign Exchange Future			9.91740		9.79510			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	342
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			12.46440	15.780	17.97	0.0536	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,384.86440	1,268.280	17.97	0.9464	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			12.21220	15.469	18.00	0.0527	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,394.61220	1,277.969	18.00	0.9473	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			11.96520	15.165	18.04	0.0517	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,404.36520	1,287.665	18.04	0.9483	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			165.75880	190.881	15.73	0.3061	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			880.65880	783.481	15.73	0.6939	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			163.80580	188.624	15.75	0.3031	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
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			888.70580	791.224	15.75	0.6969	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			161.87570	186.395	15.77	0.3002	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			896.77570	798.996	15.77	0.6998	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	342
TRY / R	On	13/03/2017	Foreign Exchange Future			3.52790		3.60770			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.49980		3.58380			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			1.33790	0.936	30.90	0.0067	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,253.63790	1,333.036	30.90	0.9933	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			1.27330	0.891	30.90	0.0064	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,263.57330	1,342.991	30.90	0.9936	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			1.21160	0.847	30.90	0.0061	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,273.51160	1,352.947	30.90	0.9939	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			20.17870	15.120	19.95	0.0768	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			696.37870	775.321	19.95	0.9232	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			19.53230	14.542	19.95	0.0743	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			705.73230	784.742	19.95	0.9257	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			18.90660	13.984	19.95	0.0718	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			715.10660	794.184	19.95	0.9282	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			1.34650		1.31720			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.28920		1.25940			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.23920		1.21020			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												687,109,348.00	48,391	1,040,693
Total Options												0.00	0	1,275,599
Grand Total:												687,109,348.00	48,391	2,316,292