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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/12/2016 Foreign Exchange Future			13.97750		14.32000			0.0000	0.00	0	0
\$ / R On 28/12/2016 Foreign Exchange Future			13.97980		14.07980			0.0000	0.00	0	0
\$ / R On 29/12/2016 Foreign Exchange Future			13.97990		14.07040			0.0000	0.00	0	0
\$ / R On 04/01/2017 Foreign Exchange Future			13.99120		14.08400			0.0000	0.00	0	2,250
\$ / R On 11/01/2017 Foreign Exchange Future			14.00940		14.10280			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.01490		14.10820			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			14.02590		14.11920			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.02870		14.12200			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.03420		14.12750			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			14.04240		14.13570			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.04790		14.14120			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.05340		14.14670			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			14.06170		14.15490			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			14.06430		14.15760			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			14.10970		14.20290			0.0000	0.00	0	340
\$ / R On 24/02/2017 Foreign Exchange Future			14.12840		14.23000			0.0000	0.00	0	0
\$ / R On 27/02/2017 Foreign Exchange Future			14.13640		14.22960			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			14.13900		14.23230			0.0000	0.00	0	720
\$ / R On 01/03/2017 Foreign Exchange Future			14.14160		14.23490			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			14.17300		14.26650			0.0000	124,878,303.00	8,811	447,292
\$ / R On 29/03/2017 Foreign Exchange Future			14.17830		14.32000			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	31/03/2017	Foreign Exchange Future			14.22030		14.31390			0.0000	312,846.60	22	1,583
\$ / R	On	11/04/2017	Foreign Exchange Future			14.24980		14.34360			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.25250		14.34630			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.25520		14.34900			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			14.26870		14.36250			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			14.27670		14.37060			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.28750		14.38140			0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Future			14.37080		14.48000			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.43530		14.52990			0.0000	0.00	0	202,441
\$ / R	On	28/06/2017	Foreign Exchange Future			14.45950		14.57000			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.49740		14.59210			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.52180		14.61660			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.53810		14.65000			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.62750		14.73000			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.68170		14.77670			0.0000	0.00	0	5,842
\$ / R	On	27/09/2017	Foreign Exchange Future			14.70610		14.81000			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.77480		14.87080			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.78530		14.90000			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.86970		14.98000			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.92250		15.02080			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.93300		15.05000			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			15.16750		15.26680			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.41320		15.51310			0.0000	0.00	0	70
Total \$ / R Future												125,191,149.60	8,833	693,632
\$ / R	On	23/12/2016	Foreign Exchange Option	15.44	Call			0.00000	0.000	12.28	0.0000	0.00	0	0
\$ / R	On	23/12/2016	Foreign Exchange Option	15.44	Put			0.00000	1,462.500	12.28	1.0000	0.00	0	0
\$ / R	On	23/12/2016	Foreign Exchange Option	15.69	Call			0.00000	0.000	12.28	0.0000	0.00	0	0
\$ / R	On	23/12/2016	Foreign Exchange Option	15.69	Put			0.00000	1,712.500	12.28	1.0000	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			66.91400	75.430	14.42	0.4296	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			206.71400	115.230	14.42	0.5704	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			28.93490	12.953	18.95	0.0842	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			418.53490	493.053	18.95	0.9158	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			165.51780	106.742	15.27	0.3951	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			181.51780	215.542	15.27	0.6049	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			469.79050	393.815	16.07	0.7348	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			66.99050	84.415	16.07	0.2652	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			322.02360	254.621	16.49	0.5545	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			163.82360	189.721	16.49	0.4455	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			4.82060	3.070	25.57	0.0107	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,066.62060	2,158.170	25.57	0.9893	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			212.54710	165.754	17.28	0.3833	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			323.34710	369.854	17.28	0.6167	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			201.61290	158.009	17.58	0.3613	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			359.61290	409.309	17.58	0.6387	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			527.32620	453.828	16.98	0.6986	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	20/01/2017	Foreign Exchange Option	13.71	Put		109.82620	129.629	16.98	0.3014	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		328.45710	271.894	17.18	0.5000	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		252.75710	289.494	17.18	0.5000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		322.71930	270.186	17.51	0.4824	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		281.51930	322.286	17.51	0.5176	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		15.43090	11.985	21.99	0.0336	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,764.23090	1,854.085	21.99	0.9664	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call		0.00000	66.661	19.90	0.1522	3,999.69	60	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put		0.00000	1,013.261	19.90	0.8478	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call		0.00000	648.442	17.16	0.7830	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put		0.00000	95.042	17.16	0.2170	5,702.50	60	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		509.32080	442.539	17.38	0.6425	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		162.62080	189.139	17.38	0.3575	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		213.11140	176.940	18.46	0.3410	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		476.41140	533.540	18.46	0.6590	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call		314.55370	267.631	17.79	0.4533	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put		339.65370	385.931	17.79	0.5467	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		334.55930	286.192	17.79	0.4700	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		326.95930	371.892	17.79	0.5300	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		86.63410	70.880	19.98	0.1527	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		999.03410	1,076.580	19.98	0.8473	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		422.59670	363.848	17.50	0.5532	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		244.99670	279.548	17.50	0.4468	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		157.32820	135.203	19.98	0.2212	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		984.42820	1,055.503	19.98	0.7788	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		356.99200	314.405	18.51	0.4334	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		474.09200	524.705	18.51	0.5666	0.00	0	1,500
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call		0.00000	792.324	17.59	0.7451	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put		0.00000	163.924	17.59	0.2549	9,835.43	60	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call		0.00000	131.343	20.27	0.2044	7,880.59	60	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put		0.00000	1,202.943	20.27	0.7956	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		712.00260	647.156	17.75	0.6608	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		222.40260	250.756	17.75	0.3392	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		448.43800	400.043	18.32	0.4831	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		446.13800	491.043	18.32	0.5169	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		517.56140	462.658	18.16	0.5306	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		382.66140	421.058	18.16	0.4694	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		2,089.72980	1,997.536	19.39	0.9551	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		23.22980	24.537	19.39	0.0449	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		1,802.42670	1,710.378	18.45	0.9328	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		35.92670	37.378	18.45	0.0672	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		1,345.10870	1,259.031	17.68	0.8611	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		78.60870	86.031	17.68	0.1389	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		1,319.55550	1,233.893	17.68	0.8548	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		83.05550	90.893	17.68	0.1452	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		1,260.68870	1,176.050	17.68	0.8395	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	13.10	Put			94.18870	103.050	17.68	0.1605	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			1,138.36130	1,056.215	17.69	0.8036	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			121.86130	133.215	17.69	0.1964	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			947.37780	871.266	17.74	0.7347	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			180.87780	198.266	17.74	0.2653	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			843.56850	772.024	17.88	0.6883	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			227.06850	249.024	17.88	0.3117	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			810.93950	740.634	17.93	0.6723	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			244.43950	267.634	17.93	0.3277	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			779.14330	710.100	17.97	0.6562	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			262.64330	287.100	17.97	0.3438	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			632.75080	570.324	18.21	0.5741	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			366.25080	397.324	18.21	0.4259	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			580.06730	520.391	18.30	0.5411	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			413.56730	447.391	18.30	0.4589	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			485.66250	433.971	18.62	0.4766	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			519.16250	560.971	18.62	0.5234	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			444.86580	396.096	18.80	0.4457	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			578.36580	623.096	18.80	0.5543	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			429.40740	381.786	18.87	0.4337	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			602.90740	648.786	18.87	0.5663	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			407.10590	361.189	18.98	0.4159	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			640.60590	688.189	18.98	0.5841	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			355.82680	314.041	19.25	0.3737	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			739.32680	791.041	19.25	0.6263	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			280.78400	245.839	19.73	0.3076	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			924.28400	982.839	19.73	0.6924	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			268.19830	234.588	19.83	0.2961	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			961.69830	1,021.588	19.83	0.7039	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			258.58640	225.955	19.91	0.2871	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			992.08640	1,052.955	19.91	0.7129	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			236.00000	205.724	20.10	0.2656	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,069.50000	1,132.724	20.10	0.7344	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			209.51650	182.105	20.36	0.2398	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,173.01650	1,239.105	20.36	0.7602	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			189.43050	164.272	20.58	0.2197	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,262.93050	1,331.272	20.58	0.7803	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			187.70150	162.741	20.60	0.2179	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,271.20150	1,339.741	20.60	0.7821	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			185.99040	161.225	20.61	0.2162	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,279.49040	1,348.225	20.61	0.7838	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			166.64330	144.129	20.85	0.1963	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,380.14330	1,451.129	20.85	0.8037	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			163.62420	141.466	20.89	0.1932	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,397.12420	1,468.466	20.89	0.8068	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			136.34260	116.703	21.23	0.1636	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,569.84260	1,643.703	21.23	0.8364	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			131.26960	112.254	21.30	0.1582	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,604.76960	1,679.254	21.30	0.8418	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			124.00820	105.901	21.40	0.1504	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,657.50820	1,732.901	21.40	0.8496	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			102.60220	87.248	21.73	0.1269	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,836.10220	1,914.248	21.73	0.8731	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			83.36390	70.594	22.09	0.1051	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,036.86390	2,117.594	22.09	0.8949	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			64.13720	54.066	22.54	0.0826	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,297.63720	2,381.066	22.54	0.9174	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			50.89150	42.758	22.95	0.0667	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,534.39150	2,619.758	22.95	0.9333	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			40.51290	33.948	23.36	0.0539	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,774.01290	2,860.948	23.36	0.9461	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			30.62620	25.168	23.79	0.0410	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,074.12620	3,162.168	23.79	0.9590	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			11.75200	8.842	25.28	0.0154	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,175.25200	4,265.842	25.28	0.9846	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			11.65730	8.729	25.28	0.0152	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,185.15730	4,275.729	25.28	0.9848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			6.09330	4.181	25.28	0.0078	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,739.59330	4,831.181	25.28	0.9922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			3.74070	2.493	25.28	0.0049	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,117.24070	5,209.493	25.28	0.9951	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.28950	0.166	25.28	0.0004	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,973.78950	7,067.166	25.28	0.9996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.22300	0.126	25.28	0.0003	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,153.72300	7,247.126	25.28	0.9997	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.00000	190.007	20.81	0.2280	11,400.43	60	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			0.00000	1,451.707	20.81	0.7720	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			0.00000	915.492	17.87	0.7193	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			0.00000	237.192	17.87	0.2807	14,231.53	60	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			446.24870	398.486	19.35	0.4104	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			752.34870	798.186	19.35	0.5896	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			800.02830	733.261	18.39	0.6060	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			396.42830	423.461	18.39	0.3940	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			798.96330	732.446	18.41	0.6036	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			402.66330	429.946	18.41	0.3964	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			83.91690	72.061	23.07	0.0905	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,757.61690	2,839.561	23.07	0.9095	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			809.28850	742.577	18.43	0.6067	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			400.28850	427.377	18.43	0.3933	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			605.79500	551.321	18.94	0.4897	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			633.29500	672.621	18.94	0.5103	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			654.55480	597.158	18.86	0.5128	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			593.95480	630.458	18.86	0.4872	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			0.00000	231.927	21.01	0.2398	13,915.63	60	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			0.00000	1,634.427	21.01	0.7602	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			131.88040	114.697	22.34	0.1305	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,420.48040	2,497.197	22.34	0.8695	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			937.72300	868.254	18.24	0.6483	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			356.32300	380.754	18.24	0.3517	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			771.64260	709.003	18.59	0.5700	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			490.24260	521.503	18.59	0.4300	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			400.84510	360.726	19.97	0.3460	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,079.44510	1,133.226	19.97	0.6540	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			0.00000	1,054.913	17.97	0.7243	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			0.00000	267.413	17.97	0.2757	16,044.77	60	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			0.00000	1,177.250	18.05	0.7230	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			0.00000	306.450	18.05	0.2770	18,386.98	60	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			0.00000	266.075	21.21	0.2430	15,964.51	60	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			0.00000	1,865.275	21.21	0.7570	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			1,035.54470	970.467	18.50	0.6185	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			505.64470	535.167	18.50	0.3815	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			977.36310	914.580	18.64	0.5949	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			557.46310	589.280	18.64	0.4051	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			941.77130	880.463	18.73	0.5800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			118.44170	126.244	17.46	0.1346	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,706.64360	1,621.146	17.66	0.8188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			176.74360	185.846	17.66	0.1812	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,130.98250	1,062.404	18.29	0.6551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			431.08250	457.104	18.29	0.3449	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,219.63490	4,299.592	24.66	0.9195	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			53.42540	42.688	24.90	0.0442	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,233.52540	5,317.388	24.90	0.9558	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			236.75970	210.397	21.87	0.1868	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,436.85970	2,505.096	21.87	0.8132	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,938.34170	1,851.544	17.46	0.8654	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,645.25890	3,723.209	23.68	0.8978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			120.28140	104.000	23.84	0.0981	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,740.38140	3,818.700	23.84	0.9019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			334.74440	301.774	21.19	0.2535	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,904.84440	1,966.474	21.19	0.7465	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			99.53490	84.892	24.66	0.0805	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			1,986.82630	2,049.593	21.30	0.7584	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			306.40050	275.235	21.36	0.2347	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,036.50050	2,099.935	21.36	0.7653	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			382.80610	348.050	20.90	0.2852	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,702.90610	1,762.750	20.90	0.7148	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			125.15890	108.509	23.68	0.1022	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,710.89630	1,770.850	20.92	0.7161	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	19/06/2017		Foreign Exchange Option	16.00	Call		353.81160	319.672	21.08	0.2658	0.00	0	5,000
\$ / R	On	19/06/2017		Foreign Exchange Option	16.00	Put		1,823.91160	1,884.372	21.08	0.7342	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.52	Call		456.04460	417.446	20.45	0.3314	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.52	Put		1,446.14460	1,502.146	20.45	0.6686	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	16.20	Call		316.72630	284.893	21.30	0.2416	0.00	0	69,520
\$ / R	On	19/06/2017		Foreign Exchange Option	15.53	Put		1,453.72020	1,509.843	20.46	0.6700	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.78	Call		397.21560	361.676	20.81	0.2945	0.00	0	19,880
\$ / R	On	19/06/2017		Foreign Exchange Option	15.78	Put		1,647.31560	1,706.376	20.81	0.7055	0.00	0	3,155
\$ / R	On	19/06/2017		Foreign Exchange Option	15.40	Call		486.25210	446.153	20.29	0.3498	0.00	0	5,000
\$ / R	On	19/06/2017		Foreign Exchange Option	15.40	Put		1,356.35210	1,410.853	20.29	0.6502	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.86	Call		380.79630	346.150	20.92	0.2839	0.00	0	30,000
\$ / R	On	19/06/2017		Foreign Exchange Option	15.50	Put		1,431.04210	1,486.794	20.42	0.6656	0.00	0	150
\$ / R	On	19/06/2017		Foreign Exchange Option	15.51	Call		458.48650	419.762	20.44	0.3329	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.51	Put		1,438.58650	1,494.461	20.44	0.6671	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	14.33	Call		869.19550	811.046	18.91	0.5483	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	14.33	Put		669.29550	705.746	18.91	0.4517	0.00	0	3,000
\$ / R	On	19/06/2017		Foreign Exchange Option	15.53	Call		453.62020	415.143	20.46	0.3300	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	14.50	Put		762.95760	803.002	19.12	0.4867	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	14.89	Call		641.72550	593.649	19.61	0.4373	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	14.89	Put		1,001.82550	1,048.349	19.61	0.5627	0.00	0	1,297
\$ / R	On	19/06/2017		Foreign Exchange Option	14.13	Call		967.07970	904.719	18.66	0.5906	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	14.13	Put		567.17970	599.419	18.66	0.4094	0.00	0	17,600
\$ / R	On	19/06/2017		Foreign Exchange Option	15.50	Call		460.94210	422.094	20.42	0.3344	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	14.18	Put		591.87130	625.163	18.73	0.4200	0.00	0	1,400
\$ / R	On	19/06/2017		Foreign Exchange Option	14.23	Call		917.02480	856.766	18.79	0.5694	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	14.23	Put		617.12480	651.467	18.79	0.4306	0.00	0	2,000
\$ / R	On	19/06/2017		Foreign Exchange Option	13.87	Call		1,107.91600	1,040.157	18.34	0.6465	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	13.87	Put		448.01600	474.857	18.34	0.3535	0.00	0	30,000
\$ / R	On	19/06/2017		Foreign Exchange Option	14.50	Call		792.85760	738.302	19.12	0.5133	0.00	0	2,500
\$ / R	On	28/06/2017		Foreign Exchange Option	16.24	Call		0.00000	299.964	21.31	0.2466	17,997.84	60	60
\$ / R	On	28/06/2017		Foreign Exchange Option	16.24	Put		0.00000	2,080.464	21.31	0.7534	0.00	0	0
\$ / R	On	28/06/2017		Foreign Exchange Option	13.50	Call		0.00000	1,298.524	18.04	0.7245	0.00	0	0
\$ / R	On	28/06/2017		Foreign Exchange Option	13.50	Put		0.00000	339.024	18.04	0.2755	20,341.42	60	60
\$ / R	On	12/07/2017		Foreign Exchange Option	13.95	Call		1,147.11920	1,080.656	18.46	0.6366	0.00	0	0
\$ / R	On	12/07/2017		Foreign Exchange Option	13.95	Put		505.01920	533.256	18.46	0.3634	0.00	0	1,000
\$ / R	On	12/07/2017		Foreign Exchange Option	17.98	Call		163.83140	144.379	23.39	0.1244	0.00	0	1,000
\$ / R	On	12/07/2017		Foreign Exchange Option	17.98	Put		3,551.73140	3,626.979	23.39	0.8756	0.00	0	0
\$ / R	On	21/07/2017		Foreign Exchange Option	14.56	Call		880.66050	825.515	19.21	0.5219	0.00	0	0
\$ / R	On	21/07/2017		Foreign Exchange Option	14.56	Put		824.06050	863.715	19.21	0.4781	0.00	0	0
\$ / R	On	27/07/2017		Foreign Exchange Option	13.50	Call		0.00000	1,403.404	18.07	0.7266	0.00	0	0
\$ / R	On	27/07/2017		Foreign Exchange Option	13.50	Put		0.00000	365.304	18.07	0.2734	21,918.23	60	60
\$ / R	On	27/07/2017		Foreign Exchange Option	16.53	Call		0.00000	320.876	21.51	0.2440	19,252.57	60	60
\$ / R	On	27/07/2017		Foreign Exchange Option	16.53	Put		0.00000	2,312.776	21.51	0.7560	0.00	0	0
\$ / R	On	29/08/2017		Foreign Exchange Option	13.50	Call		0.00000	1,517.897	18.07	0.7298	0.00	0	0
\$ / R	On	29/08/2017		Foreign Exchange Option	13.50	Put		0.00000	390.397	18.07	0.2702	23,423.84	60	60
\$ / R	On	29/08/2017		Foreign Exchange Option	16.84	Call		0.00000	345.820	21.70	0.2431	20,749.22	60	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	29/08/2017	Foreign Exchange Option	16.84	Put		0.00000	2,558.320	21.70	0.7569	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,496.26320	1,423.006	18.24	0.6888	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		479.56320	501.307	18.24	0.3112	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,237.01160	1,172.934	18.69	0.6100	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		680.31160	711.234	18.69	0.3900	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		1,116.34150	1,056.160	18.98	0.5677	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		175.57890	182.475	17.19	0.1516	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		235.78750	246.105	17.54	0.1885	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,731.13160	1,651.575	17.99	0.7482	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		354.43160	369.875	17.99	0.2518	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		341.59570	311.388	22.19	0.2138	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,954.89570	3,019.688	22.19	0.7862	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,202.27890	2,114.175	17.19	0.8484	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,499.28680	3,568.422	22.98	0.8249	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.62	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,223.30000	985,318.300	24.62	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		393.27120	360.389	21.83	0.2425	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,646.57120	2,708.689	21.83	0.7575	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		2,012.48750	1,927.805	17.54	0.8115	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,937.55210	3,002.203	22.17	0.7847	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		342.92090	312.643	22.18	0.2146	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,946.22090	3,010.943	22.18	0.7854	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		506.51920	468.314	21.18	0.3023	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,129.81920	2,186.614	21.18	0.6977	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		275.98680	250.122	22.98	0.1751	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,454.25610	2,514.525	21.59	0.7371	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		397.97180	364.848	21.80	0.2451	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,621.27180	2,683.148	21.80	0.7549	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,187.36790	1,124.848	18.81	0.5930	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		730.66790	763.148	18.81	0.4070	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		344.25210	313.903	22.17	0.2153	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		809.64150	844.460	18.98	0.4323	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		1,019.39270	962.601	19.24	0.5316	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		932.69270	970.901	19.24	0.4684	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,502.46870	1,429.024	18.23	0.6905	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		475.76870	497.324	18.23	0.3095	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		430.95610	396.226	21.59	0.2629	0.00	0	110
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		0.00000	365.466	21.92	0.2413	21,927.95	60	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		0.00000	2,789.366	21.92	0.7587	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		0.00000	1,616.531	18.07	0.7328	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		0.00000	410.431	18.07	0.2672	24,625.88	60	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		1,079.69610	1,022.615	19.34	0.5298	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,018.89610	1,057.815	19.34	0.4702	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		0.00000	1,715.183	18.08	0.7358	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		0.00000	429.883	18.08	0.2642	25,792.96	60	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		0.00000	382.882	22.18	0.2383	22,972.91	60	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	27/10/2017	Foreign Exchange Option	17.45	Put			0.00000	3,047.582	22.18	0.7617	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			0.00000	1,816.688	18.05	0.7395	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			0.00000	446.988	18.05	0.2605	26,819.28	60	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.00000	408.398	22.40	0.2393	24,503.87	60	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			0.00000	3,278.698	22.40	0.7607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			384.55680	404.131	17.89	0.2371	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			394.76810	414.896	17.93	0.2414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,649.36970	1,576.256	18.38	0.6703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			628.56970	653.756	18.38	0.3297	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			439.89090	409.399	22.73	0.2319	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,479.09090	3,546.899	22.73	0.7681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,055.35680	1,976.630	17.89	0.7629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,822.71680	2,883.630	21.88	0.7153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			551.80240	514.492	21.89	0.2839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,831.00240	2,891.992	21.89	0.7161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			550.09440	512.856	21.90	0.2831	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,839.29440	2,900.356	21.90	0.7169	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,035.56810	1,957.396	17.93	0.7586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,723.79990	2,783.814	21.76	0.7058	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			569.23740	531.179	21.79	0.2918	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,748.43740	2,808.679	21.79	0.7082	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			562.18180	524.427	21.83	0.2886	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,781.38180	2,841.927	21.83	0.7114	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			553.51680	516.130	21.88	0.2847	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,229.42440	2,284.364	21.12	0.6512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			641.86800	600.804	21.40	0.3238	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,441.06800	2,498.304	21.40	0.6762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			581.84020	543.251	21.72	0.2974	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,691.04020	2,750.751	21.72	0.7026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			574.59990	536.314	21.76	0.2942	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			867.04370	901.123	18.89	0.4025	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,373.82000	1,309.993	18.93	0.5932	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			883.02000	917.493	18.93	0.4068	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			836.42980	788.698	20.52	0.4051	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,815.62980	1,866.198	20.52	0.5949	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			700.22440	656.864	21.12	0.3488	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			667.36080	693.636	18.44	0.3427	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,564.75240	1,493.449	18.48	0.6485	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			693.95240	720.949	18.48	0.3515	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,548.26330	1,478.086	18.52	0.6441	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			707.46330	735.586	18.52	0.3559	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,387.84370	1,323.623	18.89	0.5975	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,598.16080	1,526.136	18.44	0.6573	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			0.00000	420.358	22.64	0.2364	25,221.50	60	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			0.00000	3,507.358	22.64	0.7636	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			0.00000	1,891.664	18.03	0.7423	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	22/12/2017	Foreign Exchange Option	13.50	Put			0.00000	458.664	18.03	0.2577	27,519.85	60	60
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			731.85410	691.220	22.05	0.3232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,955.05410	3,013.720	22.05	0.6768	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			729.94540	689.384	22.06	0.3225	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,963.14540	3,021.885	22.06	0.6775	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			728.04910	687.555	22.07	0.3217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,971.24910	3,030.055	22.07	0.6783	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			900.44170	881.780	22.49	0.3558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,097.34170	3,178.580	22.49	0.6442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,471.47200	2,392.352	18.77	0.7418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			598.37200	619.152	18.77	0.2582	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			904.55920	884.621	22.46	0.3569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,081.45920	3,161.421	22.46	0.6431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			902.49750	883.198	22.47	0.3563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,089.39750	3,169.998	22.47	0.6437	0.00	0	0
Total \$ / R Option												440,429.38	1,440	1,210,819
Total \$ / R												125,631,578.98	10,273	1,904,451
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.17300		14.26650			0.0000	0.00	0	520
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.43530		14.52990			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.68170		14.77670			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	574
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			4,088.20650	3,425.942	23.35	0.0544	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			276,438.20650	285,125.942	23.35	0.9456	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			4,051.29350	3,394.751	23.36	0.0539	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			277,401.29350	286,094.751	23.36	0.9461	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			4,014.81970	3,361.848	23.38	0.0534	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			278,364.81970	287,061.848	23.38	0.9466	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			28,836.72470	25,839.291	21.48	0.2226	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			212,846.72470	219,309.291	21.48	0.7774	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			28,678.29080	25,691.699	21.49	0.2215	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			213,688.29080	220,161.699	21.49	0.7785	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			28,520.76740	25,544.683	21.50	0.2204	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			214,530.76740	221,014.683	21.50	0.7796	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			84,535.92860	79,438.234	19.74	0.4615	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			120,865.92860	125,268.234	19.74	0.5385	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			84,184.42060	79,099.436	19.76	0.4600	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			121,514.42060	125,929.436	19.76	0.5400	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			83,834.89460	78,762.594	19.77	0.4586	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			122,164.89460	126,592.594	19.77	0.5414	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	574

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	06/01/2017	Foreign Exchange Future			17.19100		17.37340			0.0000	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Future			17.28650		17.46920			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.38820		17.57160			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			17.43470		17.61850			0.0000	871,735.00	50	44,174
£ / R	On	31/03/2017	Foreign Exchange Future			17.49970		17.68410			0.0000	0.00	0	89
£ / R	On	25/04/2017	Foreign Exchange Future			17.59560		17.78090			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.79900		17.98610			0.0000	0.00	0	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			18.14710		18.33560			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.49410		18.68720			0.0000	0.00	0	5,698
Total £ / R Future												871,735.00	50	82,131
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			290.10840	207.057	22.79	0.3920	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			336.70840	436.057	22.79	0.6080	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			817.16550	690.415	19.99	0.6609	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			207.96550	263.915	19.99	0.3391	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			483.11920	411.314	20.93	0.3926	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			801.51920	913.114	20.93	0.6074	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			985.88200	870.527	19.58	0.6260	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			367.38200	435.827	19.58	0.3740	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			371.04850	318.386	21.79	0.2980	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,252.54850	1,383.686	21.79	0.7020	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			264.28540	225.213	22.56	0.2233	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			1,645.78540	1,790.513	22.56	0.7767	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			18.96400	15.478	30.45	0.0180	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,150.46400	6,330.778	30.45	0.9820	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			18.81380	15.353	30.45	0.0179	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,160.31380	6,340.653	30.45	0.9821	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			60.65400	50.024	24.67	0.0602	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			3,442.15400	3,615.324	24.67	0.9398	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			19.11530	15.604	30.45	0.0181	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,140.61530	6,320.904	30.45	0.9819	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,047.83660	1,166.569	21.15	0.6153	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			551.93660	486.269	21.15	0.3847	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			13.08740	10.106	23.19	0.0128	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,212.18740	6,394.506	23.19	0.9872	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			79.54430	67.906	25.41	0.0542	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,133.44430	6,308.906	25.41	0.9458	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			80.40220	68.656	25.41	0.0547	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,114.30220	6,289.656	25.41	0.9453	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			79.97220	68.280	25.41	0.0545	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,123.87220	6,299.280	25.41	0.9455	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,332.65090	1,233.757	18.82	0.5508	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,007.05090	1,096.657	18.82	0.4492	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,341.84270	1,242.424	18.80	0.5535	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			996.24270	1,085.324	18.80	0.4465	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,337.23960	1,238.087	18.81	0.5522	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	18.00	Put			1,001.63960	1,090.987	18.81	0.4478	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			247.85550	223.698	23.63	0.1162	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,720.65550	6,889.598	23.63	0.8838	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			249.52530	225.233	23.63	0.1168	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,702.32530	6,871.133	23.63	0.8832	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			248.68910	224.464	23.63	0.1165	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,711.48910	6,880.364	23.63	0.8835	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												871,735.00	50	85,631
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12120		0.12173			0.0000	0.00	0	320
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12403		0.12457			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12677		0.12730			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,081
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			80.57820	68.194	23.93	0.1091	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,907.57820	1,948.294	23.93	0.8909	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			20.93780	16.547	23.93	0.0324	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,847.93780	2,896.647	23.93	0.9676	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			4.56020	3.330	23.93	0.0077	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,831.56020	3,883.430	23.93	0.9923	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			151.44680	132.282	23.29	0.1384	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,694.74680	2,729.182	23.29	0.8616	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			68.45500	57.548	23.29	0.0688	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,611.75500	3,654.448	23.29	0.9312	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			29.20440	23.538	23.29	0.0316	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,572.50440	4,620.438	23.29	0.9684	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			324.79860	293.001	22.87	0.2239	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,594.59860	2,616.001	22.87	0.7761	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			201.58260	178.745	23.59	0.1473	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,471.38260	3,501.745	23.59	0.8527	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			125.21670	109.264	24.25	0.0958	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,395.01670	4,432.264	24.25	0.9042	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,081
€ / R	On	23/01/2017	Foreign Exchange Future			14.70780		14.81280			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.71530		14.82040			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.73760		14.84220			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.82130		14.92590			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.83520		14.93990			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.87950		14.98440			0.0000	595,180.00	40	87,531
€ / R	On	15/03/2017	Foreign Exchange Future			14.88640		14.99120			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.94170		15.04700			0.0000	0.00	0	7

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Future			15.22940		15.33630			0.0000	304,588.00	20	79,737
€ / R	On	18/09/2017	Foreign Exchange Future			15.56640		15.67500			0.0000	0.00	0	1,156
€ / R	On	18/12/2017	Foreign Exchange Future			15.90720		16.01850			0.0000	0.00	0	0
Total € / R Future												899,768.00	60	170,894
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			249.34590	196.785	16.65	0.3985	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			346.54590	398.985	16.65	0.6015	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			308.72650	249.020	16.60	0.4588	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			298.32650	343.720	16.60	0.5412	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			168.92530	135.040	17.67	0.2678	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			626.72530	697.439	17.67	0.7322	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			167.77250	143.126	18.59	0.2247	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,001.87250	1,081.826	18.59	0.7753	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			347.64160	301.465	17.52	0.3975	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			577.74160	636.265	17.52	0.6025	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,735.15520	3,838.262	24.78	0.9721	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			19.58570	17.794	24.83	0.0279	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,745.18570	3,848.294	24.83	0.9721	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			51.24870	40.778	19.98	0.0689	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			186.42240	157.965	18.89	0.2187	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,236.84870	2,331.278	19.98	0.9311	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			19.52480	17.729	24.72	0.0279	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,725.12480	3,828.229	24.72	0.9721	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,202.02240	1,278.465	18.89	0.7813	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			19.55520	17.762	24.78	0.0279	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			889.41940	803.064	16.74	0.7075	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			205.01940	223.564	16.74	0.2925	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			583.38770	512.930	17.04	0.5426	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			398.98770	433.430	17.04	0.4574	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			470.09950	410.639	17.40	0.4604	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			538.89950	584.239	17.40	0.5396	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			482.29070	423.193	17.69	0.4382	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			655.29070	701.494	17.69	0.5618	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			81.77220	79.431	22.18	0.0791	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,925.47220	4,030.031	22.18	0.9209	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			81.33630	79.044	22.20	0.0787	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,369.01350	1,442.399	18.87	0.6667	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,935.03630	4,039.643	22.20	0.9213	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			80.90140	78.658	22.21	0.0783	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,944.60140	4,049.258	22.21	0.9217	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,488.26670	1,394.906	17.07	0.7581	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			261.96670	275.506	17.07	0.2419	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			445.31350	411.799	18.87	0.3333	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,023.48290	4,125.927	22.79	0.8529	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			219.49770	213.253	22.75	0.1479	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,004.49770	4,106.853	22.75	0.8521	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			218.98910	212.788	22.77	0.1475	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,013.98910	4,116.388	22.77	0.8525	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			218.48290	212.327	22.79	0.1471	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,622.48830	2,702.585	20.20	0.7037	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,646.34130	5,739.720	24.41	0.8653	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			574.71380	543.298	20.18	0.2979	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,606.21380	2,686.098	20.18	0.7021	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			572.84470	541.535	20.19	0.2971	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,614.34470	2,694.335	20.19	0.7029	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			570.98830	539.785	20.20	0.2963	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			254.84130	236.920	24.41	0.1347	0.00	0	0
Total € / R Option												0.00	0	3,180
Total € / R												899,768.00	60	174,074
AUS / R	On	13/03/2017	Foreign Exchange Future			10.19620		10.27910			0.0000	10,196.20	1	19,208
AUS / R	On	19/06/2017	Foreign Exchange Future			10.36200		10.44570			0.0000	0.00	0	102
AUS / R	On	18/09/2017	Foreign Exchange Future			10.51940		10.60370			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			10.67280		10.76000			0.0000	0.00	0	0
Total AUS / R Future												10,196.20	1	19,310
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,683.60660	1,764.419	17.97	0.9675	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			12.51880	10.452	18.00	0.0321	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,693.41880	1,774.252	18.00	0.9679	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			12.89740	10.790	17.94	0.0331	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,673.79740	1,754.590	17.94	0.9669	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			12.70660	10.619	17.97	0.0325	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,677.48560	1,753.913	16.46	0.8967	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			62.44320	55.236	16.47	0.1022	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,686.74320	1,763.236	16.47	0.8978	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			63.93700	56.599	16.44	0.1044	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,668.23700	1,744.599	16.44	0.8956	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			63.18560	55.913	16.46	0.1033	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			139.84530	123.735	16.39	0.1672	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,706.14530	1,774.335	16.39	0.8328	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			138.68680	122.669	16.41	0.1660	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,714.98680	1,783.269	16.41	0.8340	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			137.54100	121.614	16.42	0.1647	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,723.84100	1,792.214	16.42	0.8353	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,404.37050	1,461.426	15.87	0.7243	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			292.39090	262.387	15.88	0.2741	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,412.39090	1,469.587	15.88	0.7259	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			296.36420	266.075	15.86	0.2773	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,396.36420	1,453.275	15.86	0.7227	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			294.37050	264.226	15.87	0.2757	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,196.20	1	19,310
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.51930		10.57830			0.0000	0.00	0	69
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.72630		10.78590			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.92230		10.98180			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	69
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			10.20800	9.531	20.43	0.0258	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,161.90800	2,220.231	20.43	0.9742	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			10.18080	9.522	20.50	0.0257	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,171.88080	2,230.222	20.50	0.9743	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			10.15440	9.513	20.56	0.0256	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,181.85440	2,240.213	20.56	0.9744	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			199.52390	190.489	17.72	0.2543	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,143.62390	1,194.189	17.72	0.7457	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			197.66070	188.681	17.73	0.2523	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,151.76070	1,202.381	17.73	0.7477	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			195.81500	186.892	17.75	0.2503	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,159.91500	1,210.592	17.75	0.7497	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			484.06820	459.955	16.39	0.4370	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			782.26820	817.655	16.39	0.5630	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			480.55940	456.542	16.40	0.4346	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			788.75940	824.242	16.40	0.5654	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			477.07050	453.156	16.41	0.4322	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			795.27050	830.856	16.41	0.5678	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	69
CHF / R	On	13/03/2017	Foreign Exchange Future			13.89210		13.99010			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			14.23730		14.33730			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.57070		14.67370			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			25.13060	24.677	24.25	0.0403	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,085.03060	3,182.577	24.25	0.9597	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			25.21920	24.749	24.32	0.0403	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,095.11920	3,192.649	24.32	0.9597	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			25.30800	24.821	24.39	0.0403	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,105.20800	3,202.721	24.39	0.9597	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			324.20560	293.163	20.99	0.2522	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,856.90560	1,925.863	20.99	0.7478	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			322.39790	291.493	21.00	0.2510	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	Put			1,865.09790	1,934.193	21.00	0.7490	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			320.59750	289.833	21.01	0.2498	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,873.29750	1,942.534	21.01	0.7502	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			713.34540	667.177	19.94	0.4090	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,419.64540	1,476.477	19.94	0.5910	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			710.35990	664.399	19.95	0.4076	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,426.65990	1,483.699	19.95	0.5924	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			707.38270	661.628	19.97	0.4062	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,433.68270	1,490.928	19.97	0.5938	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	13/03/2017	Foreign Exchange Future			2.00730		2.02350			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			2.02250		2.03910			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.04030		2.05650			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,795.84000	4,952.595	24.23	0.9698	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			29.45880	24.636	23.35	0.0301	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,594.45880	4,751.636	23.35	0.9699	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			30.14260	25.110	23.79	0.0301	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,695.14260	4,852.110	23.79	0.9699	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			30.84000	25.595	24.23	0.0302	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			352.81760	324.297	19.13	0.2223	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,561.81760	2,699.297	19.13	0.7777	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			387.44500	356.457	18.98	0.2406	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,396.44500	2,531.457	18.98	0.7594	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			369.27890	339.992	19.05	0.2313	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,478.27890	2,614.992	19.05	0.7687	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,909.24530	2,007.104	18.42	0.6108	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			940.59440	872.992	18.35	0.4113	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,775.59440	1,869.992	18.35	0.5887	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			906.18690	840.414	18.38	0.4001	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,841.18690	1,937.414	18.38	0.5999	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			874.24530	810.104	18.42	0.3892	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			2.00460		2.01870			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.05280		2.06700			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			84.58920	81.322	20.24	0.0949	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	Put			2,697.58920	2,835.322	20.24	0.9051	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			97.30570	93.447	19.94	0.1079	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,510.30570	2,647.447	19.94	0.8921	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			90.69710	87.151	20.09	0.1012	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,603.69710	2,741.151	20.09	0.8988	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,633.00730	1,763.762	18.34	0.6441	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			574.90590	564.680	18.40	0.3433	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,704.90590	1,836.680	18.40	0.6567	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			632.36670	620.026	18.28	0.3688	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,562.36670	1,692.026	18.28	0.6312	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			603.00730	591.762	18.34	0.3559	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			1.82660		1.83790			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.85970		1.87070			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.88970		1.90130			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			72.11810	63.184	22.72	0.0756	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,093.11810	3,197.184	22.72	0.9244	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			67.35880	59.106	22.88	0.0710	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,188.35880	3,293.106	22.88	0.9290	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			62.94440	55.324	23.04	0.0667	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,283.94440	3,389.324	23.04	0.9333	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			593.19950	553.305	19.59	0.3484	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,686.19950	1,756.305	19.59	0.6516	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			647.28590	604.529	19.36	0.3742	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,540.28590	1,607.529	19.36	0.6258	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			619.63350	578.328	19.48	0.3611	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,612.63350	1,681.328	19.48	0.6389	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			996.39260	939.445	19.13	0.4442	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,583.39260	1,642.445	19.13	0.5558	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,067.48760	1,007.405	18.97	0.4682	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,454.48760	1,510.405	18.97	0.5318	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,031.34860	972.840	19.05	0.4561	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,518.34860	1,575.840	19.05	0.5439	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			0.13660		0.13720			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13660		0.13720			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13680		0.13760			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			9.76800		9.83150			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.91910		9.98360			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.06120		10.12650			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	58
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			30.84520	26.911	18.25	0.0745	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,289.34520	1,348.911	18.25	0.9255	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			30.33720	26.438	18.27	0.0733	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,298.83720	1,358.438	18.27	0.9267	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			29.83760	25.973	18.30	0.0722	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,308.33760	1,367.973	18.30	0.9278	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			158.35920	148.453	17.31	0.2266	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,114.75920	1,169.353	17.31	0.7734	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			156.68970	146.805	17.32	0.2246	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,123.08970	1,177.705	17.32	0.7754	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			155.03590	145.175	17.34	0.2225	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,131.43590	1,186.075	17.34	0.7775	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			379.40400	355.588	16.38	0.3870	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			832.90400	874.388	16.38	0.6130	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			376.29110	352.718	16.39	0.3845	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			839.79110	881.518	16.39	0.6155	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			382.54070	358.480	16.37	0.3894	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			826.04070	867.280	16.37	0.6106	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	58
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31120		1.31490			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.33310		1.33670			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.35000		1.35350			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			1,051.00000	1,088.000		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			1,151.00000	1,188.000		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			1,251.00000	1,288.000		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			433.00000	469.000		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			533.00000	569.000		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			633.00000	669.000		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			65.00000	100.000		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			165.00000	200.000		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			265.00000	300.000		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			1.23010		1.23500			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.23300		1.23790			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.23600		1.24080			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			1.04980		1.05030			0.0000	0.00	0	12
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.05500		1.05550			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.06030		1.06080			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	25,364
Total QUANTO € / \$												0.00	0	25,364
RAIN	On	13/03/2017	Foreign Exchange Future			23,368.95000		23,537.54000			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			9.79960		9.84220			0.0000	0.00	0	36
SGD / R	On	19/06/2017	Foreign Exchange Future			9.98080		10.02230			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	36
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			33.01560	29.205	17.22	0.0835	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,180.81560	1,219.605	17.22	0.9165	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			32.45570	28.697	17.25	0.0822	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,190.25570	1,229.097	17.25	0.9178	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			31.90610	28.199	17.28	0.0809	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,199.70610	1,238.599	17.28	0.9191	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			243.97130	232.027	15.70	0.3385	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			731.67130	761.227	15.70	0.6615	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			241.30890	229.436	15.71	0.3356	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			739.00890	768.636	15.71	0.6644	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			238.67170	226.873	15.73	0.3326	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			746.37170	776.073	15.73	0.6674	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	36
TRY / R	On	13/03/2017	Foreign Exchange Future			3.97010		3.99590			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.94940		3.97750			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			4.74440	3.986	21.79	0.0267	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			868.84440	893.886	21.79	0.9733	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			4.73850	3.980	21.97	0.0265	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			878.83850	903.880	21.97	0.9735	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			4.73360	3.975	22.15	0.0263	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			888.83360	913.875	22.15	0.9737	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			87.17480	83.131	17.64	0.2901	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			369.67480	393.731	17.64	0.7099	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			84.89370	80.927	17.67	0.2840	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			377.39370	401.527	17.67	0.7160	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			82.67000	78.779	17.69	0.2780	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			385.17000	409.378	17.69	0.7220	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			1.38460		1.39370			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32270		1.34040			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27200		1.28090			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												126,972,848.80	8,944	1,023,005
Total Options												440,429.38	1,440	1,217,499
Grand Total:												127,413,278.18	10,384	2,240,504