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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/01/2017 Foreign Exchange Future			13.63780		13.77470			0.0000	0.00	0	0
\$ / R On 11/01/2017 Foreign Exchange Future			13.64970		13.78660			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.65470		13.79160			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			13.66510		13.80210			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.66780		13.80480			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.67300		13.81010			0.0000	1,832,182.00	134	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.68080		13.81800			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.68610		13.82330			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.69130		13.82850			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			13.69910		13.83650			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.70170		13.83910			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.74590		13.88390			0.0000	0.00	0	340
\$ / R On 24/02/2017 Foreign Exchange Future			13.76400		13.90230			0.0000	0.00	0	0
\$ / R On 27/02/2017 Foreign Exchange Future			13.77180		13.91020			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			13.77440		13.91290			0.0000	0.00	0	720
\$ / R On 01/03/2017 Foreign Exchange Future			13.77700		13.91550			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.80780		13.94650			0.0000	112,602,609.00	8,155	454,481
\$ / R On 29/03/2017 Foreign Exchange Future			13.81290		13.95160			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.85370		13.99250			0.0000	4,156,110.00	300	1,883
\$ / R On 11/04/2017 Foreign Exchange Future			13.88210		14.02120			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.88470		14.02390			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/04/2017	Foreign Exchange Future			13.88740		14.02650			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			13.90050		14.03980			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			13.90840		14.04780			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.91890		14.05840			0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Future			14.00050		14.14090			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.06360		14.20470			0.0000	70,318.00	5	202,486
\$ / R	On	28/06/2017	Foreign Exchange Future			14.08730		14.22860			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.12400		14.26580			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.14760		14.28970			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.16330		14.30570			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.24970		14.39330			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.30200		14.44640			0.0000	0.00	0	6,262
\$ / R	On	27/09/2017	Foreign Exchange Future			14.32560		14.47040			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.39290		14.53860			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.40330		14.54910			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.48570		14.63270			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.53720		14.68490			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.54750		14.69540			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.77680		14.92260			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.01790		15.16030			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>118,661,219.00</b>	<b>8,594</b>	<b>699,336</b>
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			5.94740	0.000	19.65	0.0000	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			331.24740	462.200	19.65	1.0000	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			200.23750	110.818	17.80	0.4456	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			113.63750	161.118	17.80	0.5544	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			103.76130	54.086	18.54	0.2356	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			262.16130	349.386	18.54	0.7644	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			0.42360	0.072	31.95	0.0004	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,378.82360	2,515.372	31.95	0.9996	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			53.50770	25.859	17.78	0.1169	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			481.40770	590.759	17.78	0.8831	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			54.72810	26.674	18.27	0.1138	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			529.92810	638.874	18.27	0.8862	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			269.82690	185.111	17.76	0.4784	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			169.72690	222.111	17.76	0.5216	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			141.38890	92.255	18.59	0.2666	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			383.38890	471.455	18.59	0.7334	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			145.88360	97.763	19.00	0.2641	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			422.58360	511.663	19.00	0.7359	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			4.25420	2.739	26.23	0.0096	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,070.95420	2,206.639	26.23	0.9904	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			276.79150	203.031	18.43	0.4413	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			248.29150	311.731	18.43	0.5587	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			88.13750	57.265	20.07	0.1611	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			669.63750	775.965	20.07	0.8389	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	15.00	Call			21.80300	12.433	20.89	0.0432	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,193.30300	1,321.133	20.89	0.9568	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			451.97190	352.318	17.99	0.6309	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			123.47190	161.018	17.99	0.3691	0.00	0	60
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			153.86380	108.098	19.32	0.2600	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			497.36380	588.998	19.32	0.7400	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			30.26250	17.933	21.42	0.0542	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,261.16250	1,386.233	21.42	0.9458	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			225.51510	165.695	18.87	0.3571	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			366.41510	443.996	18.87	0.6429	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			169.37770	120.989	19.33	0.2789	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			480.27770	569.289	19.33	0.7211	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			208.63490	162.342	19.70	0.2864	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			644.73490	736.442	19.70	0.7136	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			80.14000	58.658	21.30	0.1208	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,226.24000	1,342.758	21.30	0.8792	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			610.61590	515.354	18.13	0.6254	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			208.31590	251.354	18.13	0.3746	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			80.70010	60.161	21.45	0.1155	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,378.40010	1,496.161	21.45	0.8845	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			482.77690	400.069	18.19	0.5271	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			312.57690	368.269	18.19	0.4729	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			282.09740	228.596	19.26	0.3453	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			599.19740	684.196	19.26	0.6547	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			331.87660	272.113	19.00	0.3920	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			516.37660	595.113	19.00	0.6080	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,770.46330	1,634.663	18.47	0.9444	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			23.96330	26.863	18.47	0.0556	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,483.69650	1,354.092	17.79	0.9090	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			37.19650	46.292	17.79	0.0910	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,049.67380	933.825	17.74	0.7955	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			103.17380	126.025	17.74	0.2045	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			970.58970	857.880	17.73	0.7661	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			124.08970	150.080	17.73	0.2339	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			857.59290	752.888	17.86	0.7169	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			161.09290	195.088	17.86	0.2831	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			690.27210	596.254	18.07	0.6286	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			243.77210	288.454	18.07	0.3714	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			600.86000	513.597	18.20	0.5736	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			304.36000	355.797	18.20	0.4264	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			1,025.64740	910.717	17.74	0.7869	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			109.14740	132.917	17.74	0.2131	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			545.89690	463.210	18.28	0.5369	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			349.39690	405.410	18.28	0.4631	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			425.76130	358.562	18.72	0.4480	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			479.26130	550.762	18.72	0.5520	0.00	0	11,320

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			850.47350	746.175	17.87	0.7135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			163.97350	198.375	17.87	0.2865	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			315.88250	261.835	19.32	0.3526	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			669.38250	754.035	19.32	0.6474	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			285.40010	235.340	19.51	0.3240	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			738.90010	827.540	19.51	0.6760	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			572.91440	487.936	18.24	0.5552	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			326.41440	380.136	18.24	0.4448	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			257.66330	211.379	19.71	0.2972	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			811.16330	903.579	19.71	0.7028	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			220.78530	179.992	20.02	0.2605	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			924.28530	1,022.192	20.02	0.7395	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			385.87390	323.240	18.92	0.4147	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			539.37390	615.441	18.92	0.5853	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			169.10750	136.076	20.56	0.2058	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,132.60750	1,238.276	20.56	0.7942	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			160.64670	128.948	20.66	0.1965	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,174.14670	1,281.148	20.66	0.8035	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			273.98660	225.463	19.59	0.3131	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			767.48660	857.663	19.59	0.6869	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			139.16440	110.939	20.95	0.1726	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,292.66440	1,403.139	20.95	0.8274	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			121.84510	96.395	21.21	0.1527	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,405.34510	1,518.595	21.21	0.8473	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			174.39510	140.541	20.50	0.2115	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,107.89510	1,212.741	20.50	0.7885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			107.83380	84.364	21.42	0.1359	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,511.33380	1,626.564	21.42	0.8641	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			106.69090	83.432	21.44	0.1346	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,520.19090	1,635.632	21.44	0.8654	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			154.18610	123.518	20.74	0.1894	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,207.68610	1,315.718	20.74	0.8106	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			91.88090	71.432	21.69	0.1174	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,645.38090	1,763.632	21.69	0.8826	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			74.24870	57.269	22.04	0.0964	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,827.74870	1,949.470	22.04	0.9036	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			108.93470	85.305	21.40	0.1372	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,502.43470	1,617.505	21.40	0.8628	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			66.76930	51.308	22.22	0.0873	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,920.26930	2,043.508	22.22	0.9127	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			54.05250	41.242	22.58	0.0717	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,107.55250	2,233.442	22.58	0.9283	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			93.86260	73.032	21.65	0.1197	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,627.36260	1,745.232	21.65	0.8803	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			32.16230	24.161	23.46	0.0438	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,585.66230	2,716.361	23.46	0.9562	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			24.96750	18.458	23.87	0.0341	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,828.46750	2,960.658	23.87	0.9659	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			71.15930	54.803	22.11	0.0927	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,864.65930	1,987.003	22.11	0.9073	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			14.37500	10.220	24.75	0.0196	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,377.87500	3,512.420	24.75	0.9804	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			4.49130	2.624	25.77	0.0055	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,487.99130	4,624.824	25.77	0.9945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			42.93540	32.523	22.97	0.0577	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,316.43540	2,444.723	22.97	0.9423	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			1.96890	1.079	25.77	0.0024	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,055.46890	5,193.279	25.77	0.9976	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			1.11460	0.585	25.77	0.0014	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,434.61460	5,572.785	25.77	0.9986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			19.44770	14.133	24.26	0.0266	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,072.94770	3,206.333	24.26	0.9734	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.05670	0.024	25.77	0.0001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,293.55670	7,432.224	25.77	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.04190	0.017	25.77	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,473.54190	7,612.217	25.77	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			4.42820	2.585	25.77	0.0055	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,497.92820	4,634.785	25.77	0.9945	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			737.73790	646.322	18.12	0.6206	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			286.13790	333.422	18.12	0.3794	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			132.31750	106.266	21.42	0.1510	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,620.71750	1,733.366	21.42	0.8490	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			294.88430	247.640	19.88	0.3051	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			922.38430	1,013.940	19.88	0.6949	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			579.03960	504.194	18.62	0.5019	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			497.83960	562.094	18.62	0.4981	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			579.01670	503.847	18.63	0.4999	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			505.11670	569.147	18.63	0.5001	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			50.52800	40.176	23.95	0.0572	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,046.62800	3,175.476	23.95	0.9428	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			588.44740	512.672	18.64	0.5038	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			501.94740	565.272	18.64	0.4962	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			428.28010	369.623	19.33	0.3883	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			778.48010	859.123	19.33	0.6117	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			468.65290	406.830	19.23	0.4124	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			730.85290	808.430	19.23	0.5876	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			172.61910	143.059	21.50	0.1709	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,804.21910	1,914.159	21.50	0.8291	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			83.68750	67.183	22.98	0.0870	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,695.28750	2,818.283	22.98	0.9130	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			705.49900	623.261	18.43	0.5538	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			447.09900	504.361	18.43	0.4462	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			564.21120	494.796	18.86	0.4712	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			605.81120	675.896	18.86	0.5288	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			275.50020	234.419	20.48	0.2607	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,277.10020	1,375.519	20.48	0.7393	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			873.84230	781.411	18.13	0.6389	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			315.44230	362.511	18.13	0.3611	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			208.40660	176.382	21.66	0.1822	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,037.50660	2,145.882	21.66	0.8178	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			995.08770	902.964	18.16	0.6473	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			354.18770	402.464	18.16	0.3527	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			764.76460	689.773	18.82	0.5150	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			670.06460	736.173	18.82	0.4850	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			713.10020	641.958	18.99	0.4889	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			738.40020	808.359	18.99	0.5111	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			878.47300	796.568	18.52	0.5688	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			524.06680	582.159	18.47	0.4220	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			73.38820	56.402	25.31	0.0584	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,518.68820	4,642.802	25.31	0.9416	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,644.51150	1,527.336	17.61	0.8190	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			149.81150	173.736	17.61	0.1810	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,695.73910	2,810.177	22.40	0.8586	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			96.40150	80.943	24.92	0.0806	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,941.70150	4,067.343	24.92	0.9194	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,421.00430	1,311.710	17.74	0.7633	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			216.30430	248.110	17.74	0.2367	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			898.76680	815.759	18.47	0.5780	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,138.63170	2,245.461	21.62	0.8036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			229.77190	196.852	21.74	0.1864	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,225.07190	2,333.252	21.74	0.8136	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			34.83240	25.551	25.31	0.0292	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,540.13240	5,671.951	25.31	0.9708	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			170.43910	143.776	22.40	0.1414	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,926.44420	2,029.644	21.31	0.7765	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			279.51800	241.770	21.32	0.2224	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,934.81800	2,038.170	21.32	0.7776	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			93.06240	77.998	25.11	0.0776	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,038.36240	4,164.398	25.11	0.9224	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			243.33170	209.061	21.62	0.1964	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,655.30490	1,753.961	20.90	0.7352	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			338.12090	295.745	20.91	0.2635	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,663.42090	1,762.145	20.91	0.7365	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			222.03260	189.894	21.82	0.1807	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,277.33260	2,386.294	21.82	0.8193	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			281.14420	243.244	21.31	0.2235	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,558.83320	1,656.154	20.74	0.7188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			343.80470	301.233	20.88	0.2675	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,639.10470	1,737.633	20.88	0.7325	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			257.75670	222.080	21.49	0.2068	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,053.05670	2,158.480	21.49	0.7932	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			340.00490	297.562	20.90	0.2648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			798.25630	870.884	19.13	0.5323	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			609.57050	545.473	19.36	0.4330	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			904.87050	981.873	19.36	0.5670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			292.82250	253.834	21.22	0.2318	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,868.12250	1,970.234	21.22	0.7682	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			363.53320	319.753	20.74	0.2812	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			681.19800	747.985	18.85	0.4894	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			734.12290	661.500	18.92	0.4997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			709.42290	777.900	18.92	0.5003	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			341.89730	299.393	20.89	0.2661	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,647.19730	1,745.793	20.89	0.7339	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			672.95630	604.484	19.13	0.4677	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			543.77300	602.968	18.52	0.4312	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			815.18920	736.814	18.68	0.5394	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			610.48920	673.214	18.68	0.4606	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			485.32240	431.339	19.93	0.3603	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,170.62240	1,257.739	19.93	0.6397	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			755.89800	681.585	18.85	0.5106	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			1,115.11630	1,021.637	18.08	0.6564	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			386.51630	434.337	18.08	0.3436	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			244.99430	210.606	21.76	0.1925	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,256.39430	2,363.306	21.76	0.8075	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			921.11600	840.160	18.62	0.5634	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			605.31600	666.160	18.62	0.4366	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			128.35680	109.452	24.47	0.0998	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,842.55680	3,965.452	24.47	0.9002	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			694.59170	628.401	19.42	0.4485	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			964.89170	1,040.801	19.42	0.5515	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			1,219.18150	1,123.203	18.08	0.6637	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			413.48150	459.903	18.08	0.3363	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			267.28920	232.693	21.94	0.1949	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,491.58920	2,599.393	21.94	0.8051	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			292.84350	258.607	22.13	0.1983	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,739.54350	2,848.907	22.13	0.8017	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,332.72290	1,233.898	18.05	0.6716	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			439.42290	484.198	18.05	0.3284	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,020.08710	940.166	18.84	0.5459	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			793.68710	858.166	18.84	0.4541	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			829.61490	759.629	19.41	0.4670	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,073.21490	1,147.629	19.41	0.5330	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,251.27230	1,160.830	18.27	0.6306	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			286.67210	319.324	17.74	0.2371	0.00	0	3,099

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,211.04640	3,327.464	22.77	0.8232	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		221.81410	197.345	23.79	0.1463	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,775.41410	3,895.345	23.79	0.8537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,907.63370	1,797.943	17.51	0.8038	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		211.23370	245.943	17.51	0.1962	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,733.07210	1,621.324	17.74	0.7629	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,891.32650	3,001.069	22.24	0.8002	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		269.18080	241.067	22.74	0.1779	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,192.78080	3,309.067	22.74	0.8221	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,462.51240	1,359.580	17.97	0.6941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		416.11240	457.580	17.97	0.3059	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		267.44640	239.464	22.77	0.1768	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,352.43450	2,455.098	21.53	0.7478	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		337.86050	300.792	21.98	0.2175	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,691.46050	2,798.792	21.98	0.7825	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.79	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985.553.60000	985,698.000	24.79	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		307.72650	273.069	22.24	0.1998	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		850.00800	916.593	18.96	0.4714	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		914.23940	839.474	19.15	0.5030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		937.83940	1,007.474	19.15	0.4970	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		268.31150	240.265	22.75	0.1774	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,201.91150	3,318.265	22.75	0.8226	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		398.83450	357.098	21.53	0.2522	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		554.87230	608.830	18.27	0.3694	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,245.87120	1,155.678	18.28	0.6288	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		559.47120	613.678	18.28	0.3712	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		311.47140	276.508	22.20	0.2020	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,865.07140	2,974.508	22.20	0.7980	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		976.40800	898.593	18.96	0.5286	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,430.20440	1,329.670	18.05	0.6781	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		459.80440	504.070	18.05	0.3219	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		313.27990	278.615	22.32	0.1996	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		2,972.87990	3,083.015	22.32	0.8004	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		890.25890	819.786	19.50	0.4695	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,161.65890	1,236.886	19.50	0.5305	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,528.38590	1,426.273	18.06	0.6843	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		479.28590	522.973	18.06	0.3157	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		331.63140	300.262	22.65	0.2008	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,232.53140	3,346.962	22.65	0.7992	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		358.43060	328.771	22.94	0.2052	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,465.73060	3,583.071	22.94	0.7948	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,629.11120	1,525.576	18.03	0.6907	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		496.41120	539.876	18.03	0.3093	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		461.83350	502.031	17.93	0.2873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,740.54710	3,861.430	23.42	0.7980	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			451.73810	414.277	22.26	0.2453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,056.83810	3,167.077	22.26	0.7547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,786.02580	1,677.948	17.91	0.7172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			451.12580	490.748	17.91	0.2828	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,766.73350	1,659.231	17.93	0.7127	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,073.99990	3,184.446	22.28	0.7560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			469.24220	430.537	22.12	0.2538	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,954.34220	3,063.337	22.12	0.7462	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,405.65340	1,315.544	18.46	0.6175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			720.75340	778.344	18.46	0.3825	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			365.44710	338.630	23.42	0.2020	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,014.03110	3,123.755	22.20	0.7512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			574.40780	528.439	21.43	0.3032	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,439.50780	2,541.239	21.43	0.6968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			450.31850	412.961	22.27	0.2446	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,065.41850	3,175.761	22.27	0.7554	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			448.89990	411.646	22.28	0.2440	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,920.36440	3,028.933	22.08	0.7433	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,175.69780	1,095.877	19.07	0.5426	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			990.79780	1,058.677	19.07	0.4574	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			464.78710	426.395	22.16	0.2517	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,979.88710	3,089.195	22.16	0.7483	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			458.93110	420.955	22.20	0.2488	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,006.96130	2,101.498	20.81	0.6444	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,361.15690	1,273.019	18.57	0.6037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			766.25690	825.819	18.57	0.3963	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			525.37650	482.748	21.73	0.2805	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,660.47650	2,765.548	21.73	0.7195	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			475.26440	436.133	22.08	0.2567	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			797.36790	858.236	18.65	0.4054	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,318.05100	1,231.874	18.68	0.5900	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			813.15100	874.674	18.68	0.4100	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,163.19700	1,083.758	19.11	0.5382	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,008.29700	1,076.558	19.11	0.4618	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			691.86130	638.698	20.81	0.3556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,332.26790	1,245.436	18.65	0.5946	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,703.90880	1,598.536	18.01	0.6953	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			508.50880	551.036	18.01	0.3047	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			374.84070	345.967	23.27	0.2054	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,699.44070	3,818.467	23.27	0.7946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			612.34460	569.802	22.34	0.2851	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,189.74460	3,293.002	22.34	0.7149	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			610.72910	568.284	22.35	0.2844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,198.12910	3,301.485	22.35	0.7156	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			613.97130	571.325	22.33	0.2857	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,181.37130	3,284.525	22.33	0.7143	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			773.27480	728.190	22.36	0.3181	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,302.97480	3,400.290	22.36	0.6819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			771.47830	726.497	22.37	0.3175	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,311.17830	3,408.597	22.37	0.6825	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			769.68720	724.810	22.38	0.3169	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,319.38720	3,416.910	22.38	0.6831	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,193.24840	2,086.835	18.66	0.7055	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			672.94840	708.935	18.66	0.2945	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,235,719</b>
<b>Total \$ / R</b>												<b>118,661,219.00</b>	<b>8,594</b>	<b>1,935,055</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.80780		13.94650			0.0000	428,041.80	31	489
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.06360		14.20470			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.30200		14.44640			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>428,041.80</b>	<b>31</b>	<b>543</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			1,964.12950	1,428.326	24.25	0.0269	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			306,314.12950	319,648.326	24.25	0.9731	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,944.76970	1,413.272	24.26	0.0266	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			307,294.76970	320,633.272	24.26	0.9734	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			1,925.66340	1,398.424	24.28	0.0263	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			308,275.66340	321,618.424	24.28	0.9737	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			20,856.92000	17,781.494	21.95	0.1706	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			237,386.92000	248,421.494	21.95	0.8294	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			20,739.15350	17,675.959	21.96	0.1697	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			238,269.15350	249,315.959	21.96	0.8303	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			20,622.11780	17,571.101	21.98	0.1688	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			239,152.11780	250,211.101	21.98	0.8312	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			68,042.51160	62,028.292	19.98	0.3990	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			137,402.51160	145,828.292	19.98	0.6010	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			67,744.47690	61,755.083	19.99	0.3976	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			138,104.47690	146,555.083	19.99	0.6024	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			67,453.98860	61,483.185	20.00	0.3962	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			138,813.98860	147,283.185	20.00	0.6038	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>428,041.80</b>	<b>31</b>	<b>543</b>
£ / R	On	06/01/2017	Foreign Exchange Future			16.76010		16.88540			0.0000	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Future			16.84280		16.97230			0.0000	404,227.20	24	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.94390		17.07420			0.0000	118,607.30	7	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.99070		17.12110			0.0000	2,259,763.10	133	45,081
£ / R	On	31/03/2017	Foreign Exchange Future			17.05650		17.18670			0.0000	1,245,124.50	73	162
£ / R	On	25/04/2017	Foreign Exchange Future			17.14740		17.27790			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.34880		17.48090			0.0000	0.00	0	32,002

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/09/2017	Foreign Exchange Future			17.68530		17.82100			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.02520		18.16530			0.0000	0.00	0	5,698
<b>Total £ / R Future</b>												<b>4,027,722.10</b>	<b>237</b>	<b>83,111</b>
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			29.65390	10.655	33.35	0.0603	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			564.25390	670.555	33.35	0.9397	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			444.47740	372.431	20.84	0.5041	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			332.17740	389.631	20.84	0.4959	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			270.06840	233.648	21.88	0.2752	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,085.86840	1,179.748	21.88	0.7248	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			653.15020	584.151	20.13	0.5148	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			532.05020	593.451	20.13	0.4852	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			210.68450	183.782	22.66	0.2058	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,589.58450	1,693.081	22.66	0.7942	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			140.20910	119.190	23.18	0.1430	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,019.10910	2,128.490	23.18	0.8570	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			8.44020	7.286	32.16	0.0096	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,637.34020	6,766.586	32.16	0.9904	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			8.36570	7.221	32.16	0.0095	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,647.26570	6,776.521	32.16	0.9905	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			32.84250	29.602	26.94	0.0389	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			3,911.74250	4,038.902	26.94	0.9611	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			8.51530	7.352	32.16	0.0096	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,627.41530	6,756.652	32.16	0.9904	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			355.20270	317.431	21.97	0.2929	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,348.50270	1,440.931	21.97	0.7071	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			7.28050	6.322	24.75	0.0085	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,709.38050	6,838.922	24.75	0.9915	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			43.52170	38.195	25.41	0.0345	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,602.62170	6,729.395	25.41	0.9655	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			44.04680	38.664	25.41	0.0349	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,583.14680	6,709.864	25.41	0.9651	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			43.78350	38.429	25.41	0.0347	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,592.88350	6,719.629	25.41	0.9653	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,056.71570	993.904	19.25	0.4873	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,245.71570	1,318.604	19.25	0.5127	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,064.50070	1,001.303	19.23	0.4900	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,233.50070	1,306.003	19.23	0.5100	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,060.60430	997.600	19.24	0.4886	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,239.60430	1,312.300	19.24	0.5114	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			178.81400	165.011	23.73	0.0928	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,173.51400	7,299.811	23.73	0.9072	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			180.10070	166.215	23.73	0.0934	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,154.80070	7,281.014	23.73	0.9066	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			179.45630	165.612	23.73	0.0931	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,164.15630	7,290.412	23.73	0.9069	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>4,027,722.10</b>	<b>237</b>	<b>86,611</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11813		0.11838			0.0000	0.00	0	320
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12092		0.12118			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12359		0.12386			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,081</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			37.67840	34.659	25.06	0.0648	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,199.37840	2,221.259	25.06	0.9352	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			7.71080	6.875	25.06	0.0156	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,169.41080	3,193.475	25.06	0.9844	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			1.29350	1.114	25.06	0.0030	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,162.99350	4,187.714	25.06	0.9970	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			97.75830	92.178	23.97	0.1053	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,979.75830	2,999.978	23.97	0.8947	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			40.81140	37.918	23.97	0.0493	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,922.81140	3,945.718	23.97	0.9507	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			16.03510	14.662	23.97	0.0214	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,898.03510	4,922.462	23.97	0.9786	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			239.51330	229.183	23.45	0.1878	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,853.11330	2,870.383	23.45	0.8122	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			144.11630	137.049	24.18	0.1207	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,757.71630	3,778.249	24.18	0.8793	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			87.05860	82.303	24.83	0.0770	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,700.65860	4,723.503	24.83	0.9230	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>4,081</b>
€ / R	On	23/01/2017	Foreign Exchange Future			14.31540		14.37830			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.32190		14.38470			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.34190		14.40440			0.0000	43,025.70	3	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.42570		14.48930			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.43920		14.50310			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.48410		14.54830			0.0000	1,158,728.00	80	87,076
€ / R	On	15/03/2017	Foreign Exchange Future			14.49120		14.55530			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.54800		14.61190			0.0000	14,548.00	1	8
€ / R	On	19/06/2017	Foreign Exchange Future			14.82840		14.89320			0.0000	0.00	0	80,666
€ / R	On	18/09/2017	Foreign Exchange Future			15.15560		15.22270			0.0000	0.00	0	1,168
€ / R	On	18/12/2017	Foreign Exchange Future			15.48810		15.55870			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>1,216,301.70</b>	<b>84</b>	<b>171,381</b>
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			70.60920	53.291	18.30	0.1701	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			602.30920	647.892	18.30	0.8299	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			103.09720	81.520	18.26	0.2287	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			528.39720	569.620	18.26	0.7713	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			51.67320	40.340	19.23	0.1131	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			947.27320	998.440	19.23	0.8869	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			72.72520	61.869	19.68	0.1218	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,343.42520	1,396.169	19.68	0.8782	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			175.57870	153.704	18.43	0.2564	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			842.47870	884.504	18.43	0.7436	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,164.24480	4,226.823	27.51	0.9818	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			12.55510	10.927	27.55	0.0182	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,174.25510	4,236.827	27.55	0.9818	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			18.37270	15.989	20.83	0.0324	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			89.89340	77.840	19.76	0.1304	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,640.07270	2,701.889	20.83	0.9676	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			12.53490	10.919	27.46	0.0182	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,154.23490	4,216.819	27.46	0.9818	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,541.59340	1,593.740	19.76	0.8696	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			12.54480	10.923	27.51	0.0182	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			566.73780	520.752	17.05	0.5834	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			318.43780	336.652	17.05	0.4166	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			337.95010	305.492	17.68	0.4034	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			589.65010	621.392	17.68	0.5966	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			265.37370	238.418	18.17	0.3285	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			770.07370	807.218	18.17	0.6715	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			285.77670	259.569	18.37	0.3220	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			893.87670	931.569	18.37	0.6780	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			56.67350	53.411	23.06	0.0574	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,343.47350	4,405.012	23.06	0.9426	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			56.40550	53.161	23.08	0.0572	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,671.80070	1,718.679	19.38	0.7389	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,353.20550	4,414.761	23.08	0.9428	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			56.14030	52.913	23.09	0.0569	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,362.94030	4,424.513	23.09	0.9431	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,132.43670	1,083.319	17.05	0.6877	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			349.23670	364.919	17.05	0.3123	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			305.00070	287.078	19.38	0.2611	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,424.51220	4,484.506	23.75	0.8764	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			176.85180	169.765	23.77	0.1233	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,434.15180	4,494.165	23.77	0.8767	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			177.57700	170.449	23.73	0.1239	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,414.87700	4,474.849	23.73	0.8761	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			177.21220	170.106	23.75	0.1236	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			451.54190	432.872	20.63	0.2549	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,942.84190	2,994.772	20.63	0.7451	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			450.06470	431.452	20.64	0.2541	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,951.36470	3,003.352	20.64	0.7459	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			448.59350	430.038	20.65	0.2534	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,959.89350	3,011.938	20.65	0.7466	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			185.60740	176.424	24.52	0.1088	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,036.90740	6,098.324	24.52	0.8912	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,180</b>
<b>Total € / R</b>												<b>1,216,301.70</b>	<b>84</b>	<b>174,561</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.02090		10.06140			0.0000	4,008,360.00	400	18,899
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.18390		10.22450			0.0000	0.00	0	102
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.33750		10.37970			0.0000	0.00	0	25
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.48990		10.53300			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>4,008,360.00</b>	<b>400</b>	<b>19,026</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,885.29910	1,924.733	19.20	0.9809	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			6.58660	5.539	19.23	0.0188	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,895.18660	1,934.639	19.23	0.9812	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			6.47630	5.446	19.26	0.0185	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,905.07630	1,944.546	19.26	0.9815	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			6.69910	5.633	19.20	0.0191	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			49.82280	44.199	17.40	0.0846	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,875.32280	1,910.299	17.40	0.9154	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			49.25600	43.680	17.42	0.0837	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,884.75600	1,919.780	17.42	0.9163	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			48.69730	43.167	17.43	0.0828	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,894.19730	1,929.267	17.43	0.9172	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			108.18150	98.944	16.93	0.1405	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,898.48150	1,931.444	16.93	0.8595	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			107.28540	98.099	16.94	0.1394	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,907.58540	1,940.599	16.94	0.8606	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			106.39550	97.261	16.95	0.1384	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,916.69550	1,949.761	16.95	0.8616	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,566.34520	1,595.440	16.09	0.7606	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			227.75000	213.816	16.10	0.2380	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,574.75000	1,603.916	16.10	0.7620	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			230.95260	216.877	16.08	0.2409	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,557.95260	1,586.977	16.08	0.7591	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			229.34520	215.340	16.09	0.2394	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>4,008,360.00</b>	<b>400</b>	<b>19,026</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.35970		10.39790			0.0000	0.00	0	237
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.56350		10.60310			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.75590		10.79690			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>237</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			7.20080	6.860	22.53	0.0192	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,339.30080	2,377.160	22.53	0.9808	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			7.17920	6.838	22.60	0.0191	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,349.27920	2,387.138	22.60	0.9809	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			7.15800	6.817	22.66	0.0190	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,359.25800	2,397.117	22.66	0.9810	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			163.74070	151.365	18.31	0.2157	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,290.64070	1,317.865	18.31	0.7843	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			162.15070	149.849	18.32	0.2139	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,299.05070	1,326.349	18.32	0.7861	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			160.57610	148.350	18.33	0.2121	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,307.47610	1,334.850	18.33	0.7879	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			407.35710	387.632	16.68	0.3936	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			890.45710	911.732	16.68	0.6064	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			404.28990	384.640	16.69	0.3912	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			897.38990	918.740	16.69	0.6088	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			401.24460	381.673	16.70	0.3889	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			904.34460	925.773	16.70	0.6111	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>237</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			13.51900		13.60560			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.85740		13.94550			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.18020		14.27220			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			21.65500	20.364	28.27	0.0328	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,466.05500	3,551.364	28.27	0.9672	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			21.68580	20.388	28.34	0.0328	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,476.08580	3,561.388	28.34	0.9672	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			21.71630	20.411	28.40	0.0328	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,486.11630	3,571.411	28.40	0.9672	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			216.77100	198.212	21.35	0.1922	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,141.27100	2,210.812	21.35	0.8078	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			215.44820	196.989	21.37	0.1912	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,149.94820	2,219.589	21.37	0.8088	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			214.13400	195.775	21.38	0.1902	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,158.63400	2,228.375	21.38	0.8098	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			549.40130	515.460	20.31	0.3478	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,657.20130	1,715.260	20.31	0.6522	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			547.00610	513.196	20.33	0.3465	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,664.80610	1,722.996	20.33	0.6535	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			544.62250	510.939	20.34	0.3453	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,672.42250	1,730.740	20.34	0.6547	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CNH / R	On	13/03/2017	Foreign Exchange Future			1.96880		1.96810			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.98130		1.98100			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99600		1.99620			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,341.91960	5,332.549	27.29	0.9755	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			22.09330	20.059	26.43	0.0246	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,141.09330	5,132.059	26.43	0.9754	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			22.50190	20.299	26.86	0.0245	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,241.50190	5,232.299	26.86	0.9755	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			22.91960	20.549	27.29	0.0245	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			254.25370	248.825	20.01	0.1819	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,044.25370	3,035.825	20.01	0.8181	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			279.18900	273.598	19.83	0.1975	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,869.18900	2,860.598	19.83	0.8025	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			266.41140	260.902	19.92	0.1895	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,956.41140	2,947.902	19.92	0.8105	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,285.78980	2,280.078	18.70	0.6645	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			698.58790	690.780	18.58	0.3561	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,136.58790	2,130.780	18.58	0.6439	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			672.72700	664.965	18.64	0.3457	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,210.72700	2,204.965	18.64	0.6543	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			647.78980	640.078	18.70	0.3355	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	13/03/2017	Foreign Exchange Future			1.95290		1.96140			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00010		2.00880			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			53.31830	44.895	22.17	0.0581	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,239.31830	3,315.895	22.17	0.9419	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			60.85060	50.882	21.76	0.0657	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,046.85060	3,121.882	21.76	0.9343	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			56.93750	47.771	21.96	0.0618	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,142.93750	3,218.771	21.96	0.9382	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			465.92090	422.603	18.97	0.2833	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,077.92090	2,121.603	18.97	0.7167	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			444.42430	402.241	19.05	0.2722	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,156.42430	2,201.241	19.05	0.7278	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			488.42450	443.951	18.90	0.2947	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,000.42450	2,042.951	18.90	0.7053	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.78120		1.79880			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.81420		1.83200			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.84410		1.86210			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			40.33290	32.182	24.17	0.0439	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,452.33290	3,620.182	24.17	0.9561	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			37.60530	30.419	24.41	0.0415	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,549.60530	3,718.419	24.41	0.9585	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			35.23580	28.785	24.64	0.0392	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,647.23580	3,816.785	24.64	0.9608	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			458.61840	403.973	20.15	0.2824	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,938.61840	2,061.973	20.15	0.7176	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			501.67410	443.166	19.90	0.3054	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,781.67410	1,901.166	19.90	0.6946	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			479.61680	423.076	20.02	0.2937	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,859.61680	1,981.076	20.02	0.7063	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			816.21310	742.070	19.44	0.3851	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,795.21310	1,901.070	19.44	0.6149	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			875.80060	797.523	19.25	0.4078	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,654.80060	1,756.523	19.25	0.5922	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			844.78850	768.683	19.33	0.3962	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,723.78850	1,827.683	19.33	0.6038	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
KES / R	On	13/03/2017	Foreign Exchange Future			0.13230		0.13370			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13230		0.13330			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13250		0.13430			0.0000	0.00	0	1,382
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.57910		9.62930			0.0000	0.00	0	238
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.72790		9.77970			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.86790		9.92050			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>238</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			18.86760	14.510	19.54	0.0451	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,479.56760	1,525.410	19.54	0.9549	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			18.54790	14.255	19.57	0.0443	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,489.24790	1,535.155	19.57	0.9557	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			18.23360	14.006	19.60	0.0436	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,498.93360	1,544.906	19.60	0.9564	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			128.10700	110.025	17.95	0.1816	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,288.40700	1,322.125	17.95	0.8184	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			126.72370	108.764	17.97	0.1798	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,297.02370	1,330.864	17.97	0.8202	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			125.35360	107.518	17.98	0.1780	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,305.65360	1,339.618	17.98	0.8220	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			310.04300	284.916	16.73	0.3350	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			969.54300	997.016	16.73	0.6650	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			307.54510	282.539	16.74	0.3327	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			977.04510	1,004.639	16.74	0.6673	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			312.56480	287.313	16.71	0.3372	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			962.06480	989.413	16.71	0.6628	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>238</b>
PULA / R	On	13/03/2017	Foreign Exchange Future			1.29260		1.30180			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.31440		1.31490			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32070		1.33540			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,182.00000	1,274.000		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			1,282.00000	1,374.000		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			1,382.00000	1,474.000		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			651.00000	656.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			751.00000	756.000		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			851.00000	856.000		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			246.00000	393.000		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			346.00000	493.000		1.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Put			446.00000	593.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 13/03/2017 Foreign Exchange Future			1.23050		1.22760			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.23360		1.23060			0.0000	0.00	0	8,095
QUANTO £On 18/09/2017 Foreign Exchange Future			1.23660		1.23360			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>8,095</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>8,095</b>
QUANTO €On 13/03/2017 Foreign Exchange Future			1.04900		1.04310			0.0000	0.00	0	698
QUANTO €On 19/06/2017 Foreign Exchange Future			1.05440		1.04850			0.0000	0.00	0	25,352
QUANTO €On 18/09/2017 Foreign Exchange Future			1.05970		1.05370			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>26,050</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>26,050</b>
RAIN On 13/03/2017 Foreign Exchange Future			22,800.35000		22,896.80000			0.0000	0.00	0	0
<b>Total RAIN Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 13/03/2017 Foreign Exchange Future			9.59090		9.61140			0.0000	0.00	0	342
SGD / R On 19/06/2017 Foreign Exchange Future			9.76720		9.78740			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>342</b>
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Call			16.75780	14.770	18.49	0.0479	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Put			1,395.35780	1,413.870	18.49	0.9521	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Call			16.45860	14.502	18.53	0.0470	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Put			1,405.05860	1,423.602	18.53	0.9530	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Call			16.16520	14.239	18.56	0.0462	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Put			1,414.76520	1,433.339	18.56	0.9538	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			176.33060	168.465	16.32	0.2705	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			898.93060	911.265	16.32	0.7295	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Call			174.33570	166.506	16.33	0.2680	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			906.93570	919.306	16.33	0.7320	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			172.36340	164.570	16.35	0.2654	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			914.96340	927.370	16.35	0.7346	0.00	0	0
<b>Total SGD / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>342</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Future			3.80230		3.82950			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.78340		3.80710			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			3.39120	2.789	26.49	0.0183	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,033.89120	1,060.489	26.49	0.9817	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			3.39120	2.779	26.66	0.0182	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,043.89120	1,070.479	26.66	0.9818	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			3.39170	2.771	26.84	0.0180	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,053.89170	1,080.471	26.84	0.9820	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			51.55350	42.830	18.07	0.1808	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			504.45350	519.430	18.07	0.8192	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			50.12520	41.559	18.11	0.1762	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			513.02520	528.159	18.11	0.8238	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			48.73650	40.324	18.14	0.1718	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			521.63650	536.924	18.14	0.8282	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34710		1.35920			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29140		1.30780			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.24480		1.25200			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>128 341 644.60</b>	<b>9,346</b>	<b>1,031,201</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>1,242,399</b>
<b>Grand Total:</b>												<b>128,341,644.60</b>	<b>9,346</b>	<b>2,273,600</b>