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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/01/2017 Foreign Exchange Future			13.66240		13.59670			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.66670		13.60160			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			13.67520		13.61150			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.67730		13.61410			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.68270		13.61930			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.69080		13.62720			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.69620		13.63240			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.69890		13.63500			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.70160		13.63760			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			13.70980		13.64540			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.71250		13.64800			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.75780		13.69210			0.0000	0.00	0	340
\$ / R On 24/02/2017 Foreign Exchange Future			13.77600		13.71020			0.0000	13,776,000.00	1,000	1,000
\$ / R On 27/02/2017 Foreign Exchange Future			13.78380		13.71790			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			13.78640		13.72050			0.0000	0.00	0	720
\$ / R On 01/03/2017 Foreign Exchange Future			13.78900		13.72310			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.82020		13.75390			0.0000	155,200,846.00	11,230	464,135
\$ / R On 29/03/2017 Foreign Exchange Future			13.82530		13.75890			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.86620		13.79960			0.0000	27,732,400.00	2,000	3,883
\$ / R On 11/04/2017 Foreign Exchange Future			13.89440		13.82760			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.89700		13.83020			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			13.89970		13.83280			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			13.91270		13.84580			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			13.92060		13.85370			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.93100		13.86410			0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Future			14.01210		13.94500			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.07490		14.00770			0.0000	0.00	0	202,521
\$ / R	On	28/06/2017	Foreign Exchange Future			14.09840		14.03120			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.13500		14.06770			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.15860		14.09120			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.17430		14.10690			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.26070		14.19310			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.31310		14.24540			0.0000	0.00	0	6,262
\$ / R	On	27/09/2017	Foreign Exchange Future			14.33660		14.26890			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.40420		14.33640			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.41450		14.34680			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.49710		14.42940			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.54870		14.48110			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.55900		14.49140			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.78380		14.71600			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.01900		14.95100			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>196,709,246.00</b>	<b>14,230</b>	<b>712,025</b>
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			81.06370	88.964	16.71	0.4480	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			184.36370	126.564	16.71	0.5520	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			39.93760	41.404	18.31	0.2129	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			388.33760	324.704	18.31	0.7871	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			0.03190	0.020	33.14	0.0001	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,568.43190	2,503.320	33.14	0.9999	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			20.74570	18.477	17.39	0.0964	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			639.24570	573.277	17.39	0.9036	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			18.24130	18.985	17.79	0.0934	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			684.14130	621.685	17.79	0.9066	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			153.28050	167.423	16.89	0.4826	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			243.98050	194.723	16.89	0.5174	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			72.32190	76.287	17.71	0.2492	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			505.12190	445.487	17.71	0.7508	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			78.83700	83.056	18.26	0.2493	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			546.43700	486.856	18.26	0.7507	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			2.54250	2.153	26.67	0.0080	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,260.14250	2,195.953	26.67	0.9920	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			100.22500	106.471	18.23	0.2952	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			495.22500	437.571	18.23	0.7048	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			45.52120	46.319	19.39	0.1445	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			817.92120	754.719	19.39	0.8555	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			11.82770	10.985	21.22	0.0398	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,374.22770	1,309.385	21.22	0.9602	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			311.69180	337.491	17.08	0.6489	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			174.09180	135.891	17.08	0.3511	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			173.87420	187.782	17.76	0.4417	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			336.27420	286.182	17.76	0.5583	0.00	0	1,000
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			89.90890	94.412	18.65	0.2478	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			624.50890	564.612	18.65	0.7522	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			11.27980	10.190	19.84	0.0366	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,433.27980	1,367.690	19.84	0.9634	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			141.55320	151.082	18.23	0.3516	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			473.55320	418.582	18.23	0.6484	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			101.63700	107.125	18.68	0.2683	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			603.63700	544.625	18.68	0.7317	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			144.84810	152.329	19.32	0.2815	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			772.74810	714.529	19.32	0.7185	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			51.35620	52.053	20.93	0.1131	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,389.25620	1,324.253	20.93	0.8869	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			476.46930	509.974	17.81	0.6341	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			266.26930	233.974	17.81	0.3659	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			52.23280	53.629	21.06	0.1082	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,542.03280	1,477.629	21.06	0.8918	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			367.87080	393.059	17.89	0.5322	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			389.97080	349.259	17.89	0.4678	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			207.55510	218.470	18.88	0.3430	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			717.05510	662.070	18.88	0.6570	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			248.22560	262.264	18.63	0.3915	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			625.12560	573.264	18.63	0.6085	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			158.26330	138.210	17.49	0.2246	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			709.59220	751.330	17.59	0.7260	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			205.69220	181.130	17.59	0.2740	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			557.58480	591.374	17.77	0.6361	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			303.68480	271.174	17.77	0.3639	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			477.96560	506.943	17.87	0.5797	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			374.06560	336.743	17.87	0.4203	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			863.19690	911.960	17.49	0.7964	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			139.29690	121.760	17.49	0.2036	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			429.66560	455.504	17.94	0.5418	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			425.76560	385.304	17.94	0.4582	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			331.56290	349.250	18.36	0.4497	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			577.66290	529.050	18.36	0.5503	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			703.05150	744.481	17.60	0.7225	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			209.15150	184.280	17.60	0.2775	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			240.60230	251.769	18.95	0.3507	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			786.70230	731.569	18.95	0.6493	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			215.85840	225.236	19.14	0.3212	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			861.95840	805.036	19.14	0.6788	432,304.22	537	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			453.34320	480.741	17.91	0.5607	0.00	0	1,603

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	13.70	Put			399.44320	360.541	17.91	0.4393	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			193.57230	201.323	19.33	0.2936	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			939.67230	881.123	19.33	0.7064	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			164.29500	170.334	19.65	0.2558	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,060.39500	1,000.134	19.65	0.7442	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			298.24210	313.562	18.56	0.4151	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			644.34210	593.362	18.56	0.5849	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			123.55500	127.329	20.19	0.2001	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,279.65500	1,217.129	20.19	0.7999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			116.97170	120.396	20.29	0.1907	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,323.07170	1,260.196	20.29	0.8093	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			206.65360	215.367	19.22	0.3099	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			892.75360	835.167	19.22	0.6901	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			100.37310	102.950	20.58	0.1665	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,446.47310	1,382.750	20.58	0.8335	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			86.86860	88.933	20.85	0.1465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,562.96860	1,498.733	20.85	0.8535	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			127.68570	131.679	20.13	0.2059	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,253.78570	1,191.479	20.13	0.7941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			75.91440	77.372	21.06	0.1298	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,672.01440	1,607.172	21.06	0.8702	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			75.06750	76.479	21.08	0.1284	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,681.16750	1,616.279	21.08	0.8716	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			111.96140	115.125	20.38	0.1835	80,587.50	700	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,358.06140	1,294.925	20.38	0.8165	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			64.17560	65.023	21.33	0.1113	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,810.27560	1,744.823	21.33	0.8887	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			51.36590	51.611	21.68	0.0906	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,997.46590	1,931.411	21.68	0.9094	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			76.77090	78.275	21.04	0.1311	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,662.87090	1,598.075	21.04	0.8689	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			45.98800	46.005	21.86	0.0817	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,092.08800	2,025.805	21.86	0.9183	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			36.93010	36.609	22.21	0.0664	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,283.03010	2,216.409	22.21	0.9336	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			65.62630	66.547	21.29	0.1136	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,791.72630	1,726.347	21.29	0.8864	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			21.62550	20.921	23.10	0.0396	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,767.72550	2,700.721	23.10	0.9604	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			16.09100	15.964	23.55	0.0307	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,012.19100	2,945.764	23.55	0.9693	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			49.13940	49.288	21.75	0.0869	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,035.23940	1,969.088	21.75	0.9131	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			8.36360	8.926	24.56	0.0177	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,564.46360	3,498.726	24.56	0.9823	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			1.85860	2.296	25.71	0.0050	0.00	0	90

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	18.43	Put			4,677.95860	4,612.096	25.71	0.9950	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			29.10760	28.554	22.60	0.0528	15,333.61	537	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,495.20760	2,428.354	22.60	0.9472	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.72930	0.921	25.71	0.0021	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,246.82930	5,180.721	25.71	0.9979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.38250	0.490	25.71	0.0012	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,626.48250	5,560.290	25.71	0.9988	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			11.99540	12.262	24.00	0.0240	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,258.09540	3,192.062	24.00	0.9760	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.01310	0.018	25.71	0.0001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,486.11310	7,419.818	25.71	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00930	0.013	25.71	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,666.10930	7,599.813	25.71	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			1.82900	2.261	25.71	0.0049	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,687.92900	4,622.061	25.71	0.9951	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,581.46980	1,643.365	18.27	0.9499	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			27.56980	23.165	18.27	0.0501	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,302.27460	1,360.560	17.53	0.9168	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			48.37460	40.360	17.53	0.0832	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			885.96690	935.375	17.50	0.8050	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			132.06690	115.175	17.50	0.1950	61,848.98	537	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			812.16330	858.409	17.49	0.7754	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			97.91960	99.903	21.14	0.1463	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,779.01960	1,714.603	21.14	0.8537	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			610.03690	642.008	17.86	0.6269	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			351.13690	316.708	17.86	0.3731	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			231.00970	238.831	19.57	0.3026	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,051.40970	992.631	19.57	0.6974	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			475.72190	495.668	18.30	0.5046	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			588.12190	541.268	18.30	0.4954	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			475.84550	495.663	18.32	0.5026	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			595.64550	548.663	18.32	0.4974	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			39.72250	38.086	23.85	0.0552	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,229.52250	3,161.086	23.85	0.9448	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			484.34770	504.471	18.32	0.5066	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			591.54770	544.771	18.32	0.4934	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			348.02330	360.044	19.01	0.3877	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			892.22330	837.344	19.01	0.6123	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			383.62860	397.096	18.91	0.4124	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			839.92860	786.496	18.91	0.5876	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			133.51840	136.318	21.24	0.1669	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,959.41840	1,895.318	21.24	0.8331	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			63.45640	63.211	22.77	0.0838	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,869.35640	2,802.211	22.77	0.9162	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			590.67300	615.424	18.12	0.5576	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			526.57300	484.424	18.12	0.4424	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		468.00020	485.014	18.52	0.4727	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		703.90020	654.014	18.52	0.5273	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		219.94190	225.404	20.18	0.2573	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,415.84190	1,354.404	20.18	0.7427	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		743.90300	775.503	17.82	0.6449	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		379.80300	344.503	17.82	0.3551	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		864.22710	895.414	17.82	0.6527	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		419.22710	383.314	17.82	0.3473	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		165.55120	168.684	21.38	0.1784	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,190.55120	2,126.584	21.38	0.8216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		658.47100	676.737	18.43	0.5166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		760.77100	711.837	18.43	0.4834	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		612.23920	628.701	18.60	0.4898	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		834.53920	783.801	18.60	0.5102	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		761.74930	784.769	18.14	0.5720	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		602.73140	559.332	18.10	0.4186	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		53.28100	54.863	25.26	0.0574	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,695.58100	4,629.963	25.26	0.9426	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,478.77680	1,526.438	17.30	0.8258	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		181.07680	161.538	17.30	0.1742	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,857.51120	2,792.506	22.15	0.8620	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		77.81100	78.693	24.84	0.0792	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,120.11100	4,053.793	24.84	0.9208	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,265.60840	1,307.766	17.41	0.7700	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		257.90840	232.866	17.41	0.2300	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		780.43140	804.231	18.10	0.5814	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,289.37520	2,225.534	21.33	0.8075	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		185.48420	188.606	21.46	0.1826	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,377.78420	2,313.706	21.46	0.8174	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		23.99900	24.630	25.26	0.0285	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,726.29900	5,659.730	25.26	0.9715	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		135.21120	137.406	22.15	0.1380	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,071.87420	2,008.733	21.01	0.7803	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		228.16980	232.199	21.02	0.2186	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,080.46980	2,017.299	21.02	0.7814	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		75.09630	75.970	25.05	0.0763	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,217.39630	4,151.070	25.05	0.9237	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		197.07520	200.434	21.33	0.1925	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,793.65070	1,731.733	20.58	0.7388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		279.61740	284.856	20.59	0.2598	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,801.91740	1,739.956	20.59	0.7402	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		178.88390	181.875	21.54	0.1769	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,431.18390	2,366.975	21.54	0.8231	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		229.57420	233.633	21.01	0.2197	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,695.36290	1,633.474	20.40	0.7222	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		284.85670	290.223	20.55	0.2639	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		1,777.15670	1,715.323	20.55	0.7361	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		209.44520	213.065	21.20	0.2030	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,201.74520	2,138.165	21.20	0.7970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		281.35070	286.633	20.58	0.2612	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		898.35760	846.208	18.74	0.5319	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		519.18410	532.023	18.99	0.4324	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,011.48410	957.123	18.99	0.5676	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		239.65750	243.944	20.92	0.2280	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,011.95750	1,949.044	20.92	0.7720	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		303.06290	308.374	20.40	0.2778	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		772.84700	723.607	18.46	0.4879	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		631.12010	648.323	18.53	0.5009	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		803.42010	753.423	18.53	0.4991	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		283.09810	288.424	20.56	0.2626	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,785.39810	1,723.524	20.56	0.7374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		576.05760	591.108	18.74	0.4681	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		624.04930	579.869	18.14	0.4280	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		703.65720	724.207	18.29	0.5417	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		695.95720	649.307	18.29	0.4583	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		409.83590	418.371	19.57	0.3581	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,292.13590	1,233.471	19.57	0.6419	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		650.54700	668.507	18.46	0.5121	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		981.84200	1,012.041	17.71	0.6615	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		450.64200	413.641	17.71	0.3385	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		198.82990	201.977	21.47	0.1887	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,407.62990	2,343.577	21.47	0.8113	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		805.23680	826.617	18.23	0.5660	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		687.53680	641.617	18.23	0.4340	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		104.66950	104.045	24.23	0.0967	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,016.96950	3,949.045	24.23	0.9033	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		600.67450	613.544	19.03	0.4480	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,069.47450	1,014.944	19.03	0.5520	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		220.30330	223.572	21.66	0.1912	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		2,643.40330	2,579.272	21.66	0.8088	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		1,082.58660	1,112.603	17.70	0.6686	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		475.68660	438.303	17.70	0.3314	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		1,191.63480	1,222.428	17.67	0.6764	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		498.53480	461.728	17.67	0.3236	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		245.14030	248.912	21.85	0.1947	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		2,892.04030	2,828.212	21.85	0.8053	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		907.30700	925.447	18.48	0.5476	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		881.90700	832.347	18.48	0.4524	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		731.43370	744.240	19.06	0.4667	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,176.03370	1,121.140	19.06	0.5333	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,123.10220	1,148.183	17.90	0.6342	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		329.30130	301.933	17.40	0.2314	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		3,372.78830	3,308.148	22.53	0.8264	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		187.73150	190.990	23.59	0.1437	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,942.33150	3,877.890	23.59	0.8563	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,749.59760	1,793.459	17.17	0.8099	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		254.19760	230.359	17.17	0.1901	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,574.70130	1,615.033	17.40	0.7686	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,044.26680	2,980.549	21.97	0.8036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		229.73030	232.784	22.50	0.1748	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,354.33030	3,289.684	22.50	0.8252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,316.82450	1,349.551	17.61	0.6990	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		471.42450	436.451	17.61	0.3010	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		228.18830	231.248	22.53	0.1736	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,495.42200	2,432.513	21.23	0.7512	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		286.41520	290.634	21.70	0.2141	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,841.01520	2,777.534	21.70	0.7859	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.63	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,754.60000	985,686.900	24.63	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		259.66680	263.649	21.97	0.1964	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		941.32190	890.491	18.60	0.4703	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		809.11550	824.244	18.78	0.5036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,033.71550	981.144	18.78	0.4964	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		228.95580	232.013	22.51	0.1742	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,363.55580	3,298.913	22.51	0.8258	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		340.82200	345.613	21.23	0.2488	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		627.70220	585.083	17.90	0.3658	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,118.05870	1,142.975	17.91	0.6323	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		632.65870	589.875	17.91	0.3677	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		262.98530	266.996	21.94	0.1986	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,017.58530	2,953.896	21.94	0.8014	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		866.72190	883.591	18.60	0.5297	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,287.04670	1,318.452	17.69	0.6826	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		518.14670	481.852	17.69	0.3174	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		265.75520	269.026	22.06	0.1963	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,126.85520	3,062.426	22.06	0.8037	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		791.19150	803.508	19.15	0.4691	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,264.79150	1,209.308	19.15	0.5309	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		287.83150	290.168	22.39	0.1975	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,391.03150	3,325.668	22.39	0.8025	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,384.06420	1,414.403	17.69	0.6887	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		537.26420	499.903	17.69	0.3113	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,483.00360	1,513.593	17.67	0.6950	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		553.60360	516.493	17.67	0.3050	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		313.75690	318.067	22.67	0.2018	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,624.35690	3,560.967	22.67	0.7982	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		514.05980	478.832	17.57	0.2826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,898.51930	3,835.872	23.08	0.8023	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			395.09310	400.333	21.95	0.2416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,203.99310	3,141.633	21.95	0.7584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,633.41460	1,666.447	17.55	0.7220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			502.31460	467.747	17.55	0.2780	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,615.15980	1,647.532	17.57	0.7174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,221.40280	3,159.039	21.97	0.7598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			411.07420	416.343	21.81	0.2502	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,099.97420	3,037.643	21.81	0.7498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,278.26400	1,298.722	18.07	0.6204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			797.16400	750.022	18.07	0.3796	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			319.61930	324.572	23.08	0.1977	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,160.55560	3,098.207	21.89	0.7549	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			507.43710	513.049	21.11	0.3000	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,576.33710	2,514.349	21.11	0.7000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			393.79750	399.033	21.96	0.2409	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,212.69750	3,150.333	21.96	0.7591	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			392.50280	397.739	21.97	0.2402	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,065.47800	3,003.158	21.76	0.7469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,062.63070	1,077.691	18.69	0.5436	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,081.53070	1,028.991	18.69	0.4564	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			407.00840	412.264	21.84	0.2480	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,125.90840	3,063.564	21.84	0.7520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			401.65560	406.907	21.89	0.2451	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,135.01370	2,073.751	20.49	0.6469	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,236.40870	1,255.807	18.18	0.6062	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			845.30870	797.107	18.18	0.3938	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			462.44350	467.855	21.41	0.2771	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,801.34350	2,739.155	21.41	0.7229	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			416.57800	421.858	21.76	0.2531	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			878.17350	829.280	18.26	0.4032	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,195.92880	1,214.301	18.30	0.5922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			894.82880	845.601	18.30	0.4078	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,050.78330	1,065.729	18.73	0.5391	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,099.68330	1,047.029	18.73	0.4609	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			616.11370	622.451	20.49	0.3531	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,209.27350	1,227.980	18.26	0.5968	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,556.34300	1,586.081	17.65	0.6997	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			564.94300	527.081	17.65	0.3003	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			330.06320	334.958	23.01	0.2022	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,858.66320	3,795.958	23.01	0.7978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			549.15450	551.928	22.03	0.2812	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,333.15450	3,268.128	22.03	0.7188	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			547.66420	550.438	22.04	0.2806	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,341.66420	3,276.638	22.04	0.7194	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			550.65010	553.418	22.02	0.2819	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,324.65010	3,259.618	22.02	0.7181	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			705.82700	704.705	22.04	0.3138	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,444.82700	3,375.705	22.04	0.6862	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			704.16450	703.050	22.05	0.3132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,453.16450	3,384.050	22.05	0.6868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			702.50730	701.401	22.06	0.3125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,461.50730	3,392.401	22.06	0.6875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,044.23450	2,062.107	18.29	0.7081	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			733.23450	683.107	18.29	0.2919	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>590,074.31</b>	<b>2,311</b>	<b>1,266,419</b>
<b>Total \$ / R</b>												<b>197,299,320.31</b>	<b>16,541</b>	<b>1,978,444</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.82020		13.75390			0.0000	0.00	0	481
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.07490		14.00770			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.31310		14.24540			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>535</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			1,213.65110	1,239.090	23.98	0.0242	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			324,823.65110	318,219.090	23.98	0.9758	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,199.53860	1,226.230	24.00	0.0240	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			325,809.53860	319,206.230	24.00	0.9760	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			1,185.59500	1,213.550	24.02	0.0237	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			326,795.59500	320,193.550	24.02	0.9763	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			16,743.21950	17,020.103	21.68	0.1669	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			252,973.21950	246,530.103	21.68	0.8331	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			16,643.06550	16,918.258	21.70	0.1660	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			253,873.06550	247,428.258	21.70	0.8340	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			16,543.56240	16,816.846	21.71	0.1651	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			254,773.56240	248,326.846	21.71	0.8349	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			59,637.88880	60,519.286	19.63	0.3973	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			149,097.88880	143,209.286	19.63	0.6027	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			59,372.65750	60,247.970	19.64	0.3959	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			149,832.65750	143,937.970	19.64	0.6041	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			59,108.25780	59,977.987	19.66	0.3945	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			150,568.25780	144,667.987	19.66	0.6055	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>0.00</b>	<b>0</b>	<b>535</b>
£ / R	On	06/01/2017	Foreign Exchange Future			16.83840		16.75780			0.0000	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Future			16.91000		16.82430			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.01260		16.92500			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			17.05950		16.97160			0.0000	1,944,783.00	114	45,082
£ / R	On	31/03/2017	Foreign Exchange Future			17.12640		17.03780			0.0000	0.00	0	162
£ / R	On	25/04/2017	Foreign Exchange Future			17.21840		17.12890			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.41900		17.32850			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			17.75860		17.66600			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			18.10010		18.00800			0.0000	0.00	0	5,698
<b>Total £ / R Future</b>												<b>1,944,783.00</b>	<b>114</b>	<b>83,557</b>
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			3.02270	0.000	21.59	0.0000	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			665.22270	581.600	21.59	1.0000	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			360.31530	392.656	20.83	0.5325	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			396.01530	342.656	20.83	0.4675	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			225.98160	241.064	21.75	0.2859	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,190.98160	1,118.464	21.75	0.7141	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			570.17580	606.241	19.94	0.5333	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			598.57580	546.741	19.94	0.4667	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			176.11460	186.432	22.44	0.2113	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,704.51460	1,626.932	22.44	0.7887	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			113.01010	120.921	23.03	0.1466	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,141.41010	2,061.421	23.03	0.8534	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			6.47950	6.819	32.03	0.0091	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,784.87950	6,697.318	32.03	0.9909	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			6.42040	6.756	32.03	0.0090	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,794.82040	6,707.256	32.03	0.9910	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			28.84330	28.007	26.64	0.0377	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,057.24330	3,968.507	26.64	0.9623	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			6.53910	6.881	32.03	0.0092	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,774.93910	6,687.381	32.03	0.9908	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			306.77710	324.061	21.73	0.3013	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,448.97710	1,377.661	21.73	0.6987	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			6.03950	5.776	24.44	0.0079	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,857.13950	6,767.376	24.44	0.9921	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			36.69280	39.059	25.39	0.0353	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,748.19280	6,660.059	25.39	0.9647	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			37.14730	39.541	25.39	0.0357	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,728.64730	6,640.541	25.39	0.9643	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			36.91940	39.299	25.39	0.0355	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,738.41940	6,650.299	25.39	0.9645	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			981.92040	1,019.751	19.15	0.4969	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,325.92040	1,271.151	19.15	0.5031	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			989.28680	1,027.374	19.14	0.4996	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,313.28680	1,258.774	19.14	0.5004	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			985.59690	1,023.559	19.15	0.4983	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,319.59690	1,264.959	19.15	0.5017	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			161.68800	170.534	23.75	0.0953	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,313.68800	7,230.434	23.75	0.9047	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			162.87340	171.773	23.75	0.0959	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,294.87340	7,211.673	23.75	0.9041	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			162.27970	171.153	23.75	0.0956	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,304.27970	7,221.053	23.75	0.9044	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>1,944,783.00</b>	<b>114</b>	<b>87,057</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11889		0.11882			0.0000	0.00	0	320
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12171		0.12162			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12439		0.12429			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			36.50680	35.615	24.81	0.0673	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,154.90680	2,146.515	24.81	0.9327	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			7.13210	6.824	24.81	0.0158	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,125.53210	3,117.724	24.81	0.9842	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			1.12770	1.053	24.81	0.0029	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,119.52770	4,111.953	24.81	0.9971	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			98.21080	96.449	23.84	0.1097	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,936.71080	2,925.449	23.84	0.8903	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			40.62090	39.530	23.84	0.0514	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,879.12090	3,868.530	23.84	0.9486	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			15.77930	15.196	23.84	0.0221	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,854.27930	4,844.196	23.84	0.9779	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			243.23960	242.959	23.48	0.1961	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,813.93960	2,804.159	23.48	0.8039	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			146.12300	145.729	24.21	0.1266	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,716.82300	3,706.929	24.21	0.8734	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			88.11990	87.754	24.87	0.0810	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,658.81990	4,648.954	24.87	0.9190	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			14.46410		14.37310			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.47090		14.37950			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.49160		14.39970			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.57620		14.48280			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.58970		14.49630			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.63460		14.54090			0.0000	10,244,220.00	700	86,871
€ / R	On	15/03/2017	Foreign Exchange Future			14.64180		14.54790			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.69950		14.60480			0.0000	0.00	0	8
€ / R	On	19/06/2017	Foreign Exchange Future			14.98180		14.88540			0.0000	14,981,800.00	1,000	80,416
€ / R	On	18/09/2017	Foreign Exchange Future			15.31180		15.21300			0.0000	0.00	0	1,356
€ / R	On	18/12/2017	Foreign Exchange Future			15.64750		15.54840			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>25,226,020.00</b>	<b>1,700</b>	<b>171,114</b>
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			47.53900	69.748	17.88	0.2214	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		584.43900	515.648	17.88	0.7786	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call		77.87440	104.098	17.70	0.2900	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put		508.37440	443.198	17.70	0.7100	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		38.05320	47.766	18.54	0.1369	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		938.35320	856.166	18.54	0.8631	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		59.52740	68.071	18.89	0.1371	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		1,336.72740	1,251.871	18.89	0.8629	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call		154.92240	174.897	17.68	0.2928	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put		828.62240	755.196	17.68	0.7072	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		4,168.59680	4,074.350	26.18	0.9841	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		9.49120	8.945	26.23	0.0159	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		4,178.59120	4,084.345	26.23	0.9841	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		16.53440	18.677	20.61	0.0376	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		75.31950	85.876	19.12	0.1454	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,645.63440	2,554.077	20.61	0.9624	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		9.50250	8.956	26.14	0.0160	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		4,158.60250	4,064.356	26.14	0.9840	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,534.41950	1,451.276	19.12	0.8546	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		9.49680	8.950	26.18	0.0159	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		542.32830	597.991	16.67	0.6412	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		301.42830	263.391	16.67	0.3588	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		312.67700	348.314	17.06	0.4528	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		571.77700	513.714	17.06	0.5472	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call		241.64970	271.402	17.60	0.3697	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put		753.74970	689.602	17.60	0.6303	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		262.49770	299.267	18.12	0.3606	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		877.69770	819.766	18.12	0.6394	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		47.72750	58.721	22.87	0.0625	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		4,342.32750	4,256.921	22.87	0.9375	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		47.47460	58.451	22.89	0.0622	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,664.78940	1,595.481	19.15	0.7169	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		4,352.07460	4,266.651	22.89	0.9378	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		47.22230	58.183	22.91	0.0619	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		4,361.82230	4,276.383	22.91	0.9381	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,124.38140	1,189.933	17.11	0.7190	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		348.98140	318.133	17.11	0.2810	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		290.18940	317.281	19.15	0.2831	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		155.31690	170.789	23.09	0.1260	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		4,402.31690	4,318.989	23.09	0.8740	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		154.94320	170.411	23.11	0.1257	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		4,411.94320	4,328.611	23.11	0.8743	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		154.57120	170.032	23.13	0.1254	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		4,421.57120	4,338.232	23.13	0.8746	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,938.76460	2,865.888	20.14	0.7376	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put		6,017.77020	5,941.058	24.05	0.8892	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		420.15310	446.442	20.12	0.2640	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,921.75310	2,848.942	20.12	0.7360	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			418.65330	444.912	20.13	0.2632	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,930.25330	2,857.412	20.13	0.7368	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			417.16460	443.388	20.14	0.2624	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			156.17020	178.558	24.05	0.1108	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>25,226,020.00</b>	<b>1,700</b>	<b>174,294</b>
AUS / R	On	13/03/2017	Foreign Exchange Future			10.10270		10.05260			0.0000	737,497.10	73	18,899
AUS / R	On	19/06/2017	Foreign Exchange Future			10.26600		10.21510			0.0000	0.00	0	102
AUS / R	On	18/09/2017	Foreign Exchange Future			10.42120		10.36890			0.0000	0.00	0	225
AUS / R	On	18/12/2017	Foreign Exchange Future			10.57510		10.52240			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>737,497.10</b>	<b>73</b>	<b>19,226</b>
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,912.70550	1,863.365	19.07	0.9794	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			5.49630	6.269	19.00	0.0213	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,892.89630	1,843.569	19.00	0.9787	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			5.39990	6.166	19.04	0.0210	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,902.79990	1,853.466	19.04	0.9790	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			5.30550	6.065	19.07	0.0206	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,890.37260	1,842.103	17.27	0.9088	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			44.94970	47.544	17.29	0.0903	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,899.84970	1,851.545	17.29	0.9097	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			46.00200	48.668	17.26	0.0922	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,880.90200	1,832.668	17.26	0.9078	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			45.47260	48.103	17.27	0.0912	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			100.33840	104.974	16.68	0.1485	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,901.43840	1,853.774	16.68	0.8515	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			99.47680	104.077	16.70	0.1474	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,910.57680	1,862.877	16.70	0.8526	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			98.62330	103.190	16.71	0.1463	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,919.72330	1,871.990	16.71	0.8537	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,564.62160	1,518.681	15.75	0.7506	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			215.46270	222.185	15.77	0.2479	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,573.06270	1,527.085	15.77	0.7521	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			218.58950	225.389	15.74	0.2509	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,556.18950	1,510.289	15.74	0.7491	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			217.02160	223.781	15.75	0.2494	0.00	0	0
<b>Total AUS / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AUS / R</b>												<b>737,497.10</b>	<b>73</b>	<b>19,226</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.47830		10.36930			0.0000	0.00	0	237
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.68320		10.57310			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.87790		10.76570			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>237</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			6.23010	6.662	21.68	0.0194	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,366.93010	2,258.362	21.68	0.9806	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			6.20520	6.629	21.74	0.0193	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,376.90520	2,268.329	21.74	0.9807	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			6.18040	6.596	21.79	0.0192	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,386.88040	2,278.296	21.79	0.9808	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			148.18690	162.790	17.69	0.2330	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,305.08690	1,209.589	17.69	0.7670	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			146.68860	161.136	17.71	0.2311	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,313.58860	1,217.936	17.71	0.7689	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			145.20750	159.499	17.72	0.2291	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,322.10750	1,226.299	17.72	0.7709	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			385.86040	417.959	16.19	0.4205	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			900.16040	820.059	16.19	0.5795	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			382.85410	414.709	16.20	0.4181	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			907.15410	826.809	16.20	0.5819	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			379.86970	411.483	16.21	0.4156	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			914.16970	833.583	16.21	0.5844	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			13.66230		13.59310			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			14.00270		13.93210			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.32830		14.25650			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			19.59310	15.941	26.49	0.0281	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,476.49310	3,403.641	26.49	0.9719	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			19.61090	15.933	26.55	0.0280	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,486.51090	3,413.633	26.55	0.9720	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			19.62890	15.925	26.60	0.0279	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,496.52890	3,423.625	26.60	0.9721	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			199.50960	202.377	20.54	0.2004	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,137.40960	2,069.677	20.54	0.7996	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			198.23320	201.065	20.55	0.1992	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,146.13320	2,078.365	20.55	0.8008	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			196.96550	199.762	20.56	0.1981	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,154.86550	2,087.062	20.56	0.8019	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			525.54610	534.095	19.63	0.3633	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,649.04610	1,585.795	19.63	0.6367	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			523.18760	531.662	19.64	0.3619	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,656.68760	1,593.362	19.64	0.6381	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			520.83650	529.246	19.65	0.3606	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,664.33650	1,600.946	19.65	0.6394	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			1.98800		1.98100			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			2.00130		1.99580			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01680		2.01060			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	2.48	Call			18.41060	16.491	25.09	0.0217	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,008.41060	4,936.491	25.09	0.9783	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			18.18900	16.493	25.47	0.0214	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,108.18900	5,036.493	25.47	0.9786	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			17.98440	16.505	25.85	0.0212	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,207.98440	5,136.505	25.85	0.9788	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			268.48840	273.202	19.75	0.1971	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,910.48840	2,860.202	19.75	0.8029	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			294.63420	300.010	19.57	0.2137	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,736.63420	2,687.010	19.57	0.7863	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			281.23670	286.274	19.66	0.2053	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,823.23670	2,773.274	19.66	0.7947	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,172.36010	2,123.722	18.44	0.6435	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			731.46340	746.015	18.32	0.3780	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,025.46340	1,978.015	18.32	0.6220	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			704.42960	718.373	18.38	0.3671	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,098.42960	2,050.373	18.38	0.6329	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			678.36010	691.722	18.44	0.3565	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			1.97350		1.96080			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.02100		2.00800			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			44.60200	45.074	21.28	0.0606	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,236.60200	3,110.074	21.28	0.9394	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			51.00540	52.480	20.95	0.0699	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,043.00540	2,917.480	20.95	0.9301	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			47.67380	48.619	21.12	0.0650	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,139.67380	3,013.619	21.12	0.9350	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			408.44100	434.085	18.57	0.2924	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,128.44100	2,024.085	18.57	0.7076	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	2.16	Call			451.22580	479.349	18.41	0.3166	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,971.22580	1,869.349	18.41	0.6834	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			429.32000	456.178	18.49	0.3043	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,049.32000	1,946.178	18.49	0.6957	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			1.78310		1.77450			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.81650		1.80770			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.84720		1.83820			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			28.01460	24.043	23.17	0.0357	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,683.01460	3,593.043	23.17	0.9643	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			26.35380	22.071	23.30	0.0330	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,781.35380	3,691.071	23.30	0.9670	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			24.81760	21.094	23.59	0.0313	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,879.81760	3,790.094	23.59	0.9687	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			387.02450	396.624	19.94	0.2816	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,110.02450	2,031.624	19.94	0.7184	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			424.86580	435.533	19.68	0.3048	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,947.86580	1,870.533	19.68	0.6952	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			405.46440	415.579	19.81	0.2930	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,028.46440	1,950.579	19.81	0.7070	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			722.24160	735.950	19.21	0.3863	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,940.24160	1,863.950	19.21	0.6137	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			776.04130	791.492	19.01	0.4094	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,794.04130	1,719.492	19.01	0.5906	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			748.16510	762.653	19.10	0.3977	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,866.16510	1,790.653	19.10	0.6023	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			0.13170		0.13110			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13160		0.13100			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13120		0.13070			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			9.65260		9.59350			0.0000	0.00	0	238
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.80220		9.74260			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.94200		9.88240			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			13.28480	15.180	19.14	0.0480	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,509.78480	1,452.580	19.14	0.9520	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			13.04310	14.918	19.17	0.0472	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,519.54310	1,462.318	19.17	0.9528	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			12.80620	14.661	19.21	0.0464	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,529.30620	1,472.061	19.21	0.9536	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			107.13160	115.370	17.58	0.1913	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,304.53160	1,253.169	17.58	0.8087	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			105.89350	114.041	17.59	0.1894	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,313.29350	1,261.841	17.59	0.8106	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			104.67150	112.729	17.61	0.1876	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,322.07150	1,270.529	17.61	0.8124	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			282.25070	296.138	16.33	0.3492	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			979.85070	934.138	16.33	0.6508	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			279.85970	293.642	16.34	0.3468	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			987.45970	941.642	16.34	0.6532	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			284.65940	298.652	16.31	0.3516	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			972.25940	926.652	16.31	0.6484	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			1.29790		1.28830			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.31970		1.31000			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.33670		1.31690			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			1,317.00000	1,221.000		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			1,417.00000	1,321.000		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			1,517.00000	1,421.000		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			700.00000	603.000		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			800.00000	703.000		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			900.00000	803.000		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			431.00000	233.000		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			531.00000	333.000		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			631.00000	433.000		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			1.23440		1.23390			0.0000	0.00	0	0
QUANTO £	On 19/06/2017	Foreign Exchange Future			1.23760		1.23710			0.0000	0.00	0	8,095
QUANTO £	On 18/09/2017	Foreign Exchange Future			1.24070		1.24010			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			1.05890		1.05720			0.0000	0.00	0	713
QUANTO €	On 19/06/2017	Foreign Exchange Future			1.06440		1.06270			0.0000	0.00	0	25,352
QUANTO €	On 18/09/2017	Foreign Exchange Future			1.06980		1.06790			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>26,065</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>26,065</b>
RAIN	On 13/03/2017	Foreign Exchange Future			22,974.60000		22,867.06000			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			9.62430		9.60130			0.0000	0.00	0	342
SGD / R	On 19/06/2017	Foreign Exchange Future			9.80250		9.77810			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>342</b>
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call			14.64940	14.844	18.40	0.0488	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put			1,403.34940	1,380.544	18.40	0.9512	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call			14.37960	14.569	18.43	0.0479	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put			1,413.07960	1,390.269	18.43	0.9521	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call			14.11530	14.299	18.46	0.0471	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put			1,422.81530	1,399.999	18.46	0.9529	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Call			168.49380	172.186	16.14	0.2776	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Put			900.39380	879.686	16.14	0.7224	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Call			166.53670	170.191	16.16	0.2749	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Put			908.43670	887.691	16.16	0.7251	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Call			164.60440	168.217	16.18	0.2723	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Put			916.50440	895.717	16.18	0.7277	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			3.75830		3.75360			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.74010		3.73370			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			2.43020	2.466	27.52	0.0163	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,108.83020	1,104.166	27.52	0.9837	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			2.42260	2.462	27.70	0.0161	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,118.82260	1,114.162	27.70	0.9839	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			2.41550	2.458	27.88	0.0160	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,128.81550	1,124.158	27.88	0.9840	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			34.52560	35.354	18.16	0.1566	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			560.82560	555.254	18.16	0.8434	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			33.46910	34.279	18.19	0.1525	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			569.76910	564.179	18.19	0.8475	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			32.44440	33.235	18.22	0.1485	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			578.74440	573.135	18.22	0.8515	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			1.33730		1.34000			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.28650		1.28030			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.23080		1.23010			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>224 617 546.10</b>	<b>16,117</b>	<b>1,044,276</b>
<b>Total Options</b>												<b>590 074.31</b>	<b>2,311</b>	<b>1,273,099</b>
<b>Grand Total:</b>												<b>225,207,620.41</b>	<b>18,428</b>	<b>2,317,375</b>