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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/01/2017

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			13.77470		13.78300			0.0000	30,993,075.00	2,250	0
\$ / R On 11/01/2017 Foreign Exchange Future			13.78660		13.79740			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.79160		13.80270			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			13.80210		13.81310			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.80480		13.81580			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.81010		13.82100			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.81800		13.82890			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.82330		13.83410			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.82850		13.83930			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			13.83650		13.84720			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.83910		13.84980			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.88390		13.89420			0.0000	0.00	0	340
\$ / R On 24/02/2017 Foreign Exchange Future			13.90230		13.91240			0.0000	0.00	0	0
\$ / R On 27/02/2017 Foreign Exchange Future			13.91020		13.92020			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			13.91290		13.92280			0.0000	0.00	0	720
\$ / R On 01/03/2017 Foreign Exchange Future			13.91550		13.92540			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.94650		13.95630			0.0000	233,548,089.00	16,746	453,862
\$ / R On 29/03/2017 Foreign Exchange Future			13.95160		13.96130			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.99250		14.00200			0.0000	0.00	0	1,583
\$ / R On 11/04/2017 Foreign Exchange Future			14.02120		14.03070			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			14.02390		14.03340			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/04/2017	Foreign Exchange Future			14.02650		14.03600			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			14.03980		14.04920			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			14.04780		14.05710			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.05840		14.06770			0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Future			14.14090		14.14970			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.20470		14.21310			0.0000	0.00	0	202,486
\$ / R	On	28/06/2017	Foreign Exchange Future			14.22860		14.23690			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.26580		14.27400			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.28970		14.29790			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.30570		14.31380			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.39330		14.40130			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.44640		14.45440			0.0000	0.00	0	6,262
\$ / R	On	27/09/2017	Foreign Exchange Future			14.47040		14.47830			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.53860		14.54620			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.54910		14.55660			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.63270		14.63970			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.68490		14.69160			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.69540		14.70200			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.92260		14.92970			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.16030		15.16820			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>264,541,164.00</b>	<b>18,996</b>	<b>698,417</b>
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			36.12900	5.947	29.29	0.0649	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			353.12900	331.247	29.29	0.9351	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			234.04670	200.238	18.86	0.5947	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			136.64670	113.638	18.86	0.4053	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			138.91020	103.761	18.72	0.3620	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			286.21020	262.161	18.72	0.6380	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			2.36810	0.424	33.01	0.0020	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,369.66810	2,378.824	33.01	0.9980	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			79.70800	53.508	18.10	0.1994	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			496.60800	481.408	18.10	0.8006	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			78.04180	54.728	18.77	0.1921	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			542.24180	529.928	18.77	0.8079	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			298.57450	269.827	18.24	0.5810	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			187.57450	169.727	18.24	0.4190	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			166.41740	141.389	18.71	0.3540	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			397.51740	383.389	18.71	0.6460	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			168.19190	145.884	19.11	0.3449	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			434.09190	422.584	19.11	0.6551	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			7.31260	4.254	25.53	0.0142	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,063.21260	2,070.954	25.53	0.9858	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			300.05150	276.792	18.56	0.5268	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			260.75150	248.292	18.56	0.4732	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			104.41090	88.138	20.15	0.2203	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			675.11090	669.638	20.15	0.7797	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			31.07320	21.803	20.91	0.0682	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,191.77320	1,193.303	20.91	0.9318	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			474.63960	451.972	18.23	0.7046	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			135.33960	123.472	18.23	0.2954	0.00	0	60
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			172.17390	153.864	19.36	0.3302	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			504.97390	497.364	19.36	0.6698	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			35.74220	30.263	21.64	0.0820	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,255.94220	1,261.163	21.64	0.9180	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			244.83580	225.515	18.91	0.4336	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			375.03580	366.415	18.91	0.5664	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			187.24670	169.378	19.37	0.3493	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			487.44670	480.278	19.37	0.6507	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			222.68240	208.635	19.67	0.3397	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			648.48240	644.735	19.67	0.6603	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			88.66610	80.140	21.31	0.1532	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,224.46610	1,226.240	21.31	0.8468	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			624.94020	610.616	18.22	0.6778	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			212.54020	208.316	18.22	0.3222	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			88.45990	80.700	21.48	0.1445	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,376.05990	1,378.400	21.48	0.8555	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			497.57700	482.777	18.30	0.5827	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			317.37700	312.577	18.30	0.4173	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			296.30250	282.097	19.19	0.3966	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			603.50250	599.197	19.19	0.6034	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			346.25320	331.877	18.92	0.4448	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			520.85320	516.377	18.92	0.5552	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,781.52500	1,770.463	19.01	0.9515	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			25.22500	23.963	19.01	0.0485	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,495.85320	1,483.696	17.91	0.9258	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			39.55320	37.197	17.91	0.0742	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,062.72170	1,049.674	17.81	0.8280	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			106.42170	103.174	17.81	0.1720	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			983.63690	970.590	17.82	0.8014	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			127.33690	124.090	17.82	0.1986	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			870.50500	857.593	17.85	0.7577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			164.20500	161.093	17.85	0.2423	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			704.18940	690.272	18.10	0.6747	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			247.88940	243.772	18.10	0.3253	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			615.29390	600.860	18.25	0.6219	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			308.99390	304.360	18.25	0.3781	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			1,038.70440	1,025.647	17.81	0.8203	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			112.40440	109.147	17.81	0.1797	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			560.61580	545.897	18.35	0.5862	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			354.31580	349.397	18.35	0.4138	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			440.81610	425.761	18.65	0.4973	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			484.51610	479.261	18.65	0.5027	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			0.00000	850.474	17.86	0.7546	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			0.00000	163.973	17.86	0.2454	163,973.50	1,000	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			330.29080	315.883	19.26	0.3986	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			673.99080	669.383	19.26	0.6014	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			299.48300	285.400	19.46	0.3685	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			743.18300	738.900	19.46	0.6315	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			587.49870	572.914	18.30	0.6041	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			331.19870	326.414	18.30	0.3959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			271.38320	257.663	19.67	0.3400	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			815.08320	811.163	19.67	0.6600	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			233.89360	220.785	19.97	0.3004	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			927.59360	924.285	19.97	0.6996	92,428.53	100	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			400.77280	385.874	18.86	0.4631	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			544.47280	539.374	18.86	0.5369	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			180.22600	169.108	20.52	0.2407	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,133.92600	1,132.608	20.52	0.7593	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			171.39390	160.647	20.63	0.2305	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,175.09390	1,174.147	20.63	0.7695	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			287.92900	273.987	19.55	0.3569	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			771.62900	767.487	19.55	0.6431	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			148.90400	139.164	20.93	0.2039	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,292.60400	1,292.664	20.93	0.7961	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			130.69550	121.845	21.21	0.1817	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,404.39550	1,405.345	21.21	0.8183	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			0.00000	174.395	20.46	0.2470	174,395.10	1,000	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			0.00000	1,107.895	20.46	0.7530	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			115.91000	107.834	21.46	0.1633	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,509.61000	1,511.334	21.46	0.8367	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			114.70050	106.691	21.48	0.1618	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,518.40050	1,520.191	21.48	0.8382	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			164.64150	154.186	20.72	0.2226	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,208.34150	1,207.686	20.72	0.7774	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			98.97110	91.881	21.73	0.1421	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,642.67110	1,645.381	21.73	0.8579	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			80.16120	74.249	22.08	0.1178	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,823.86120	1,827.749	22.08	0.8822	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			117.07490	108.935	21.44	0.1648	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,500.77490	1,502.435	21.44	0.8352	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			72.15190	66.769	22.25	0.1072	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,915.85190	1,920.269	22.25	0.8928	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			58.48820	54.053	22.60	0.0887	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,102.18820	2,107.553	22.60	0.9113	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			101.07900	93.863	21.69	0.1448	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,624.77900	1,627.363	21.69	0.8552	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			34.82370	32.162	23.48	0.0553	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,578.52370	2,585.662	23.48	0.9447	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			27.00310	24.968	23.92	0.0437	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,820.70310	2,828.468	23.92	0.9563	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			76.85440	71.159	22.15	0.1135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,860.55440	1,864.659	22.15	0.8865	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			16.78790	14.375	24.88	0.0260	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,370.48790	3,377.875	24.88	0.9740	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			6.15460	4.491	26.33	0.0087	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,479.85460	4,487.991	26.33	0.9913	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			46.49440	42.935	22.99	0.0720	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,310.19440	2,316.435	22.99	0.9280	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			2.84030	1.969	26.33	0.0041	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,046.54030	5,055.469	26.33	0.9959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			1.66670	1.115	26.33	0.0024	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,425.36670	5,434.615	26.33	0.9976	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			21.73200	19.448	24.35	0.0346	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,065.43200	3,072.948	24.35	0.9654	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.10280	0.057	26.33	0.0001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,283.80280	7,293.557	26.33	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.07740	0.042	26.33	0.0001	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,463.77740	7,473.542	26.33	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			6.07340	4.428	26.33	0.0086	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,489.77340	4,497.928	26.33	0.9914	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			752.30980	737.738	18.11	0.6628	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			291.00980	286.138	18.11	0.3372	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			140.99370	132.318	21.49	0.1774	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,619.69370	1,620.718	21.49	0.8226	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			309.21810	294.884	19.85	0.3431	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			927.21810	922.384	19.85	0.6569	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			595.51010	579.040	18.60	0.5432	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			504.81010	497.840	18.60	0.4568	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			595.19220	579.017	18.63	0.5410	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			511.79220	505.117	18.63	0.4590	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			52.09470	50.528	24.00	0.0686	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,038.69470	3,046.628	24.00	0.9314	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			604.57460	588.447	18.64	0.5447	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			508.57460	501.947	18.64	0.4553	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			443.89140	428.280	19.30	0.4261	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			784.69140	778.480	19.30	0.5739	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			484.46930	468.653	19.20	0.4503	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			737.36930	730.853	19.20	0.5497	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			181.36960	172.619	21.60	0.1955	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,803.66960	1,804.219	21.60	0.8045	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			88.24180	83.688	23.13	0.1028	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,690.54180	2,695.288	23.13	0.8972	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			721.52840	705.499	18.43	0.5920	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			453.82840	447.099	18.43	0.4080	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		580.51750	564.211	18.80	0.5095	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		612.81750	605.811	18.80	0.4905	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		288.03870	275.500	20.49	0.2913	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,280.33870	1,277.100	20.49	0.7087	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		889.11000	873.842	18.08	0.6754	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		321.41000	315.442	18.08	0.3246	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		217.10330	208.407	21.78	0.2050	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,037.40330	2,037.507	21.78	0.7950	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		1,011.00710	995.088	18.06	0.6797	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		361.30710	354.188	18.06	0.3203	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		781.57690	764.765	18.77	0.5462	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		678.47690	670.065	18.77	0.4538	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		729.81380	713.100	18.93	0.5200	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		746.71380	738.400	18.93	0.4800	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		895.31020	878.473	18.45	0.6000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		532.48710	524.067	18.40	0.3909	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		73.84880	73.388	25.89	0.0711	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,510.74880	4,518.688	25.89	0.9289	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,657.98050	1,644.511	17.56	0.8402	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		154.88050	149.811	17.56	0.1598	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,693.84290	2,695.739	22.57	0.8402	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		97.94020	96.401	25.06	0.0920	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,934.84020	3,941.702	25.06	0.9080	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,436.39180	1,421.004	17.68	0.7884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		223.29180	216.304	17.68	0.2116	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		915.58710	898.767	18.40	0.6091	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,139.70180	2,138.632	21.74	0.7818	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		238.72440	229.772	21.87	0.2077	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,225.62440	2,225.072	21.87	0.7923	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		35.06350	34.832	25.89	0.0373	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,531.96350	5,540.132	25.89	0.9627	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		176.94290	170.439	22.57	0.1598	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		1,928.88260	1,926.444	21.41	0.7532	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		290.29740	279.518	21.42	0.2456	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		1,937.19740	1,934.818	21.42	0.7544	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		94.32690	93.062	25.27	0.0887	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,031.22690	4,038.362	25.27	0.9113	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		252.80180	243.332	21.74	0.2182	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,659.53660	1,655.305	20.94	0.7103	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		350.71210	338.121	20.96	0.2883	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,667.61210	1,663.421	20.96	0.7117	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		230.68050	222.033	21.95	0.2016	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,277.58050	2,277.333	21.95	0.7984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		291.98260	281.144	21.41	0.2468	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,563.58280	1,558.833	20.74	0.6935	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		356.52410	343.805	20.91	0.2924	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			1,643.42410	1,639.105	20.91	0.7076	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			267.76400	257.757	21.60	0.2292	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,054.66400	2,053.057	21.60	0.7708	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			352.63660	340.005	20.94	0.2897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			806.42630	798.256	19.08	0.5014	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			625.83160	609.571	19.33	0.4633	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			912.73160	904.871	19.33	0.5367	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			304.05860	292.823	21.31	0.2554	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,870.95860	1,868.123	21.31	0.7446	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			376.68280	363.533	20.74	0.3065	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			689.59690	681.198	18.79	0.4582	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			750.88810	734.123	18.86	0.5309	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			717.78810	709.423	18.86	0.4691	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			354.57620	341.897	20.93	0.2910	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,651.47620	1,647.197	20.93	0.7090	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			689.52630	672.956	19.08	0.4986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			552.21020	543.773	18.45	0.4000	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			832.04030	815.189	18.62	0.5707	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			618.94030	610.489	18.62	0.4293	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			500.62290	485.322	19.90	0.3887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,177.52290	1,170.622	19.90	0.6113	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			772.69690	755.898	18.79	0.5418	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			1,131.96560	1,115.116	17.99	0.6855	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			395.06560	386.516	17.99	0.3145	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			254.06640	244.994	21.90	0.2138	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,257.16640	2,256.394	21.90	0.7862	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			938.14800	921.116	18.55	0.5926	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			614.14800	605.316	18.55	0.4074	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			130.43170	128.357	24.62	0.1124	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,836.43170	3,842.557	24.62	0.8876	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			710.66810	694.592	19.38	0.4763	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			972.76810	964.892	19.38	0.5237	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			1,236.07790	1,219.181	18.02	0.6903	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			422.27790	413.482	18.02	0.3097	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			275.04320	267.289	22.07	0.2144	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,491.24320	2,491.589	22.07	0.7856	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			298.72130	292.843	22.22	0.2161	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,737.42130	2,739.543	22.22	0.7839	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,349.78620	1,332.723	18.02	0.6960	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			448.48620	439.423	18.02	0.3040	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,036.61020	1,020.087	18.79	0.5710	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			802.21020	793.687	18.79	0.4290	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			844.66110	829.615	19.39	0.4916	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,080.26110	1,073.215	19.39	0.5084	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,269.04100	1,251.272	18.18	0.6553	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			294.02450	286.672	17.70	0.2168	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		3,206.07320	3,211.046	22.77	0.8087	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		221.96180	221.814	23.82	0.1592	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,767.56180	3,775.414	23.82	0.8408	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,926.47840	1,907.634	17.23	0.8250	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		222.07840	211.234	17.23	0.1750	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,748.42450	1,733.072	17.70	0.7832	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,887.90460	2,891.327	22.32	0.7831	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		272.31170	269.181	22.74	0.1925	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,187.91170	3,192.781	22.74	0.8075	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,479.26930	1,462.512	17.96	0.7169	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		424.86930	416.112	17.96	0.2831	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		270.47320	267.446	22.77	0.1913	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,352.11040	2,352.435	21.58	0.7285	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		343.49680	337.861	22.05	0.2354	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,689.09680	2,691.460	22.05	0.7646	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.21	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,545.60000	985,553.600	25.21	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		312.30460	307.727	22.32	0.2169	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		858.17140	850.008	18.92	0.4464	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		929.85890	914.239	19.12	0.5280	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		945.45890	937.839	19.12	0.4720	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		271.39190	268.312	22.75	0.1919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,196.99190	3,201.912	22.75	0.8081	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		406.51040	398.834	21.58	0.2715	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		564.64100	554.872	18.18	0.3447	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,263.62710	1,245.871	18.19	0.6535	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		569.22710	559.471	18.19	0.3465	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		316.18110	311.471	22.29	0.2192	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,861.78110	2,865.071	22.29	0.7808	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		992.57140	976.408	18.92	0.5536	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,447.59570	1,430.204	18.03	0.7010	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		469.29570	459.804	18.03	0.2990	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		317.07380	313.280	22.41	0.2164	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		2,968.77380	2,972.880	22.41	0.7836	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		904.52200	890.259	19.48	0.4925	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,168.32200	1,161.659	19.48	0.5075	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,544.67980	1,528.386	18.04	0.7058	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		488.07980	479.286	18.04	0.2942	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		333.43630	331.631	22.64	0.2153	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,226.83630	3,232.531	22.64	0.7847	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		357.73930	358.431	22.87	0.2181	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,458.03930	3,465.731	22.87	0.7819	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,645.13370	1,629.111	18.02	0.7111	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		505.43370	496.411	18.02	0.2889	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		469.86110	461.833	17.92	0.2681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,728.72200	3,740.547	23.29	0.7865	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			452.29670	451.738	22.23	0.2602	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,050.69670	3,056.838	22.23	0.7398	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,800.52160	1,786.026	17.90	0.7363	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			458.92160	451.126	17.90	0.2637	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,781.46110	1,766.734	17.92	0.7319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,067.74590	3,074.000	22.25	0.7412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			470.48080	469.242	22.09	0.2691	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,948.88080	2,954.342	22.09	0.7309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,423.03940	1,405.653	18.39	0.6389	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			731.43940	720.753	18.39	0.3611	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			360.32200	365.447	23.29	0.2135	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,008.16940	3,014.031	22.17	0.7361	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			579.54130	574.408	21.40	0.3203	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,437.94130	2,439.508	21.40	0.6797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			450.81600	450.318	22.24	0.2595	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,059.21600	3,065.418	22.24	0.7405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			449.34590	448.900	22.25	0.2588	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,915.13830	2,920.364	22.05	0.7279	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,190.27010	1,175.698	19.01	0.5640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			998.67010	990.798	19.01	0.4360	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			465.85580	464.787	22.13	0.2668	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,974.25580	2,979.887	22.13	0.7332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			459.76940	458.931	22.17	0.2639	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,008.65760	2,006.961	20.77	0.6258	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,378.09470	1,361.157	18.50	0.6252	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			776.49470	766.257	18.50	0.3748	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			528.74390	525.377	21.70	0.2968	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,657.14390	2,660.477	21.70	0.7032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			476.73830	475.264	22.05	0.2721	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			807.28720	797.368	18.57	0.3840	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,334.51200	1,318.051	18.61	0.6115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			822.91200	813.151	18.61	0.3885	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,177.57740	1,163.197	19.05	0.5596	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,015.97740	1,008.297	19.05	0.4404	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			700.25760	691.861	20.77	0.3742	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,348.88720	1,332.268	18.57	0.6160	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,719.72100	1,703.909	18.00	0.7149	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			517.72100	508.509	18.00	0.2851	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			371.49130	374.841	23.18	0.2175	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,689.49130	3,699.441	23.18	0.7825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			615.43830	612.345	22.32	0.2988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,185.73830	3,189.745	22.32	0.7012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			613.76810	610.729	22.33	0.2981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,194.06810	3,198.129	22.33	0.7019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			617.11990	613.971	22.31	0.2995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,177.41990	3,181.371	22.31	0.7005	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			781.85530	773.275	22.33	0.3305	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,303.65530	3,302.975	22.33	0.6695	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			780.01780	771.478	22.34	0.3299	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,311.81780	3,311.178	22.34	0.6701	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			778.19240	769.687	22.35	0.3292	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,319.99240	3,319.387	22.35	0.6708	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,214.66270	2,193.248	18.72	0.7193	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			686.46270	672.948	18.72	0.2807	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>430,797.13</b>	<b>2,100</b>	<b>1,235,719</b>
<b>Total \$ / R</b>												<b>264,971,961.13</b>	<b>21,096</b>	<b>1,934,136</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.94650		13.95630			0.0000	0.00	0	520
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.20470		14.21310			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.44640		14.45440			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>574</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			2,191.82630	1,964.130	24.33	0.0349	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			305,561.82630	306,314.129	24.33	0.9651	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			2,173.19740	1,944.770	24.35	0.0346	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			306,543.19740	307,294.770	24.35	0.9654	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			2,154.75450	1,925.663	24.37	0.0343	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			307,524.75450	308,275.663	24.37	0.9657	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			21,668.25660	20,856.920	22.10	0.1909	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			237,358.25660	237,386.920	22.10	0.8091	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			21,545.49620	20,739.154	22.11	0.1900	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			238,235.49620	238,269.154	22.11	0.8100	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			21,423.75260	20,622.118	22.12	0.1890	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			239,113.75260	239,152.118	22.12	0.8110	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			69,408.71540	68,042.512	19.95	0.4224	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			137,968.71540	137,402.512	19.95	0.5776	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			69,107.81210	67,744.477	19.97	0.4210	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			138,667.81210	138,104.477	19.97	0.5790	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			68,813.07010	67,453.989	19.98	0.4196	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			139,373.07010	138,813.989	19.98	0.5804	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>574</b>
£ / R	On	06/01/2017	Foreign Exchange Future			16.88540		16.96590			0.0000	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Future			16.97230		17.05480			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.07420		17.15560			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			17.12110		17.20260			0.0000	15,528,837.70	907	45,071
£ / R	On	31/03/2017	Foreign Exchange Future			17.18670		17.26810			0.0000	0.00	0	89
£ / R	On	25/04/2017	Foreign Exchange Future			17.27790		17.35920			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.48090		17.56180			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			17.82100		17.90330			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.16530		18.24690			0.0000	0.00	0	5,698
<b>Total £ / R Future</b>												<b>15,528,837.70</b>	<b>907</b>	<b>83,028</b>
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			540.40200	564.254	30.14	0.8701	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			86.30200	29.654	30.14	0.1299	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			518.82250	444.477	20.64	0.5575	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			324.02250	332.177	20.64	0.4425	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			313.65560	270.068	21.63	0.3055	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,048.05560	1,085.868	21.63	0.6945	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			715.35590	653.150	19.97	0.5498	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			512.75590	532.050	19.97	0.4502	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			243.36020	210.685	22.43	0.2280	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,540.76020	1,589.585	22.43	0.7720	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			166.20370	140.209	23.08	0.1617	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			1,963.60370	2,019.109	23.08	0.8383	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			11.50400	8.440	31.84	0.0109	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,558.90400	6,637.340	31.84	0.9891	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			11.40790	8.366	31.84	0.0108	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,568.80790	6,647.266	31.84	0.9892	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			36.65100	32.843	26.42	0.0427	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			3,834.05100	3,911.743	26.42	0.9573	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			11.60090	8.515	31.84	0.0110	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,549.00090	6,627.415	31.84	0.9890	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			394.61530	355.203	21.78	0.3173	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,306.51530	1,348.503	21.78	0.6827	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,630.17850	6,709.381	24.55	0.9904	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			9.37850	7.280	24.55	0.0096	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			49.53770	43.522	25.39	0.0384	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,527.73770	6,602.622	25.39	0.9616	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			50.12010	44.047	25.39	0.0388	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,508.32010	6,583.147	25.39	0.9612	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			49.82810	43.784	25.39	0.0386	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,518.02810	6,592.883	25.39	0.9614	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,108.15080	1,056.716	19.14	0.5059	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,214.85080	1,245.716	19.14	0.4941	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,116.12890	1,064.501	19.12	0.5086	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,202.82890	1,233.501	19.12	0.4914	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,112.13300	1,060.604	19.13	0.5073	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,208.83300	1,239.604	19.13	0.4927	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			193.53420	178.814	23.71	0.0987	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,106.63420	7,173.514	23.71	0.9013	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			194.89840	180.101	23.71	0.0993	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,087.99840	7,154.801	23.71	0.9007	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			194.21520	179.456	23.71	0.0990	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,097.31520	7,164.156	23.71	0.9010	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>15,528,837.70</b>	<b>907</b>	<b>86,528</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11838		0.11978			0.0000	0.00	0	320
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12118		0.12259			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12386		0.12529			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			50.21360	37.678	25.08	0.0690	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,072.61360	2,199.378	25.08	0.9310	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			11.09670	7.711	25.08	0.0172	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,033.49670	3,169.411	25.08	0.9828	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			2.01780	1.293	25.08	0.0034	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,024.41780	4,162.993	25.08	0.9966	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			113.10750	97.758	24.09	0.1097	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,854.30750	2,979.758	24.09	0.8903	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			48.08980	40.811	24.09	0.0522	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,789.28980	3,922.811	24.09	0.9478	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			19.22730	16.035	24.09	0.0229	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,760.42730	4,898.035	24.09	0.9771	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			265.18070	239.513	23.58	0.1931	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,736.28070	2,853.113	23.58	0.8069	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			160.60580	144.116	24.30	0.1249	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,631.70580	3,757.716	24.30	0.8751	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			97.57500	87.059	24.96	0.0801	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,568.67500	4,700.659	24.96	0.9199	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			14.37830		14.64020			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.38470		14.64700			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.40440		14.66780			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.48930		14.75060			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.50310		14.76440			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.54830		14.81010			0.0000	2,516,855.90	173	87,011
€ / R	On	15/03/2017	Foreign Exchange Future			14.55530		14.81720			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.61190		14.87440			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			14.89320		15.15910			0.0000	14,893,200.00	1,000	80,666
€ / R	On	18/09/2017	Foreign Exchange Future			15.22270		15.49330			0.0000	0.00	0	1,168
€ / R	On	18/12/2017	Foreign Exchange Future			15.55870		15.83380			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>17,410,055.90</b>	<b>1,173</b>	<b>171,315</b>
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			143.31780	70.609	18.44	0.2062	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		413.11780	602.309	18.44	0.7938	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call		195.10670	103.097	18.38	0.2666	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put		358.10670	528.397	18.38	0.7334	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		101.54440	51.673	19.33	0.1356	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		733.74440	947.273	19.33	0.8644	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		115.82930	72.725	19.72	0.1373	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		1,125.22930	1,343.425	19.72	0.8627	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call		259.80540	175.579	18.52	0.2797	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put		665.40540	842.479	18.52	0.7203	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,907.40310	4,164.245	27.43	0.9796	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		17.49670	12.555	27.49	0.0204	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,917.39670	4,174.255	27.49	0.9796	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		36.55480	18.373	20.72	0.0364	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		133.80320	89.893	19.85	0.1448	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,396.45480	2,640.073	20.72	0.9636	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		17.51010	12.535	27.38	0.0204	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,897.41010	4,154.235	27.38	0.9796	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,323.70320	1,541.593	19.85	0.8552	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		17.50310	12.545	27.43	0.0204	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		740.07200	566.738	17.24	0.6053	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		229.97200	318.438	17.24	0.3947	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		460.58570	337.950	17.79	0.4274	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		450.48570	589.650	17.79	0.5726	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call		367.74080	265.374	18.27	0.3509	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put		610.54080	770.074	18.27	0.6491	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		384.98170	285.777	18.45	0.3418	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		730.58170	893.877	18.45	0.6582	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		58.95790	56.674	22.95	0.0603	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		4,079.85790	4,343.473	22.95	0.9397	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		58.54500	56.406	22.96	0.0600	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,482.18930	1,671.801	19.34	0.7277	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		4,089.44500	4,353.205	22.96	0.9400	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		58.13500	56.140	22.97	0.0597	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		4,099.03500	4,362.940	22.97	0.9403	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,330.87450	1,132.437	17.11	0.7000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		281.77450	349.237	17.11	0.3000	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		381.28930	305.001	19.34	0.2723	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		4,173.70970	4,424.512	23.65	0.8724	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		196.55390	176.852	23.68	0.1273	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		4,183.25390	4,434.152	23.68	0.8727	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		197.46760	177.577	23.63	0.1279	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		4,164.16760	4,414.877	23.63	0.8721	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		197.00970	177.212	23.65	0.1276	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		2,743.80000	2,951.365	20.62	0.7385	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		515.90770	448.593	20.63	0.2608	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,752.10770	2,959.893	20.63	0.7392	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	21.41	Call			224.12660	185.607	24.53	0.1129	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,800.32660	6,036.907	24.53	0.8871	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			519.29910	451.542	20.61	0.2623	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,735.49910	2,942.842	20.61	0.7377	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			517.60000	450.065	20.62	0.2615	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>17,410,055.90</b>	<b>1,173</b>	<b>174,495</b>
AUS / R	On	13/03/2017	Foreign Exchange Future			10.06140		10.06530			0.0000	3,269,955.00	325	18,899
AUS / R	On	19/06/2017	Foreign Exchange Future			10.22450		10.22730			0.0000	0.00	0	102
AUS / R	On	18/09/2017	Foreign Exchange Future			10.37970		10.38120			0.0000	0.00	0	25
AUS / R	On	18/12/2017	Foreign Exchange Future			10.53300		10.53310			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>3,269,955.00</b>	<b>325</b>	<b>19,026</b>
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,893.36410	1,895.187	19.20	0.9783	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			8.55240	6.476	19.23	0.0214	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,903.25240	1,905.076	19.23	0.9786	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			8.77760	6.699	19.17	0.0221	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,883.47760	1,885.299	19.17	0.9779	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			8.66410	6.587	19.20	0.0217	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			48.75520	49.823	17.53	0.0925	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,871.45520	1,875.323	17.53	0.9075	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			48.18200	49.256	17.55	0.0915	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,880.88200	1,884.756	17.55	0.9085	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			47.61590	48.697	17.57	0.0906	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,890.31590	1,894.197	17.57	0.9094	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			106.38210	108.181	17.05	0.1495	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,895.18210	1,898.481	17.05	0.8505	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			105.47430	107.285	17.06	0.1484	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,904.27430	1,907.585	17.06	0.8516	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			104.57690	106.395	17.08	0.1473	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,913.37690	1,916.695	17.08	0.8527	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,564.52620	1,566.345	16.18	0.7506	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			225.99630	227.750	16.19	0.2479	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,572.89630	1,574.750	16.19	0.7521	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			229.26870	230.953	16.16	0.2509	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,556.16870	1,557.953	16.16	0.7491	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			227.62620	229.345	16.18	0.2494	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>3,269,955.00</b>	<b>325</b>	<b>19,026</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.39790		10.35410			0.0000	0.00	0	237
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.60310		10.55820			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.79690		10.75100			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			9.63320	7.201	22.18	0.0202	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,385.53320	2,339.301	22.18	0.9798	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			9.59550	7.179	22.24	0.0201	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,395.49550	2,349.279	22.24	0.9799	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			9.55840	7.158	22.30	0.0200	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,405.45840	2,359.258	22.30	0.9800	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			154.73380	163.741	18.42	0.2271	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,326.53380	1,290.641	18.42	0.7729	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			153.21180	162.151	18.44	0.2253	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,335.01180	1,299.051	18.44	0.7747	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			151.70470	160.576	18.45	0.2234	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,343.50470	1,307.476	18.45	0.7766	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			390.07990	407.357	16.74	0.4049	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			919.07990	890.457	16.74	0.5951	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			387.11700	404.290	16.75	0.4026	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			926.11700	897.390	16.75	0.5974	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			384.17210	401.245	16.76	0.4003	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			933.17210	904.345	16.76	0.5997	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			13.60560		13.80900			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.94550		14.15240			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.27220		14.48280			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			24.71130	21.655	27.70	0.0349	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,265.71130	3,466.055	27.70	0.9651	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			24.70530	21.686	27.76	0.0348	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,275.70530	3,476.086	27.76	0.9652	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			24.69960	21.716	27.83	0.0348	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,285.69960	3,486.116	27.83	0.9652	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			266.94270	216.771	21.33	0.2050	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,984.54270	2,141.271	21.33	0.7950	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			265.38070	215.448	21.34	0.2039	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,992.98070	2,149.948	21.34	0.7961	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			263.82840	214.134	21.35	0.2028	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,001.42840	2,158.634	21.35	0.7972	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			628.68170	549.401	20.30	0.3622	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,525.88170	1,657.201	20.30	0.6378	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			626.04570	547.006	20.32	0.3609	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,533.24570	1,664.806	20.32	0.6391	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			623.42200	544.623	20.33	0.3596	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,540.62200	1,672.423	20.33	0.6404	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			1.96810		1.96510			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.98100		1.97620			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99620		1.99060			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			25.05580	22.093	26.67	0.0265	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,174.05580	5,141.093	26.67	0.9735	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			25.22730	22.502	27.13	0.0265	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,274.22730	5,241.502	27.13	0.9735	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			25.40980	22.920	27.59	0.0265	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,374.40980	5,341.920	27.59	0.9735	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			251.28200	254.254	20.11	0.1840	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,089.28200	3,044.254	20.11	0.8160	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			275.66010	279.189	19.94	0.1994	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,913.66010	2,869.189	19.94	0.8006	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			263.16920	266.411	20.03	0.1915	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,001.16920	2,956.411	20.03	0.8085	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,331.74800	2,285.790	18.78	0.6630	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			687.98020	698.588	18.66	0.3575	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,181.98020	2,136.588	18.66	0.6425	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			662.40890	672.727	18.72	0.3472	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,256.40890	2,210.727	18.72	0.6528	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			637.74800	647.790	18.78	0.3370	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			1.96140		1.99830			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00880		2.04630			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			76.67100	53.318	22.31	0.0664	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,893.67100	3,239.318	22.31	0.9336	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			84.57060	60.851	21.95	0.0753	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,701.57060	3,046.851	21.95	0.9247	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			80.47440	56.938	22.13	0.0707	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,797.47440	3,142.938	22.13	0.9293	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,804.82790	2,077.921	19.30	0.7005	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			541.90680	444.424	19.38	0.2883	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	Put			1,878.90680	2,156.424	19.38	0.7117	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			594.90360	488.424	19.23	0.3110	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,731.90360	2,000.425	19.23	0.6890	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			567.82790	465.921	19.30	0.2995	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			1.79880		1.80030			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.83200		1.83310			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.86210		1.86280			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			44.49170	40.333	23.95	0.0531	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,441.49170	3,452.333	23.95	0.9469	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			41.40810	37.605	24.12	0.0496	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,538.40810	3,549.605	24.12	0.9504	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			39.60770	35.236	24.31	0.0466	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,636.60770	3,647.236	24.31	0.9534	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			479.85720	458.618	20.14	0.3078	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,948.85720	1,938.618	20.14	0.6922	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			523.85550	501.674	19.88	0.3318	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,792.85550	1,781.674	19.88	0.6682	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			501.32900	479.617	20.01	0.3196	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,870.32900	1,859.617	20.01	0.6804	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			837.58650	816.213	19.45	0.4084	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,809.58650	1,795.213	19.45	0.5916	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			896.37250	875.801	19.25	0.4316	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,668.37250	1,654.801	19.25	0.5684	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			866.44040	844.789	19.34	0.4198	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,738.44040	1,723.789	19.34	0.5802	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			0.13370		0.13440			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13330		0.13420			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13430		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			9.62930		9.68800			0.0000	0.00	0	238
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.77970		9.83790			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.92050		9.97850			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			22.89430	18.868	19.82	0.0553	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,424.89430	1,479.568	19.82	0.9447	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			22.55070	18.548	19.85	0.0544	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,434.55070	1,489.248	19.85	0.9456	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			22.21370	18.234	19.88	0.0535	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,444.21370	1,498.934	19.88	0.9465	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			136.12850	128.107	18.36	0.2002	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,238.22850	1,288.407	18.36	0.7998	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			134.64550	126.724	18.37	0.1984	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,246.74550	1,297.024	18.37	0.8016	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			133.17660	125.354	18.39	0.1965	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,255.27660	1,305.654	18.39	0.8035	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			326.51250	310.043	16.93	0.3516	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			928.01250	969.543	16.93	0.6484	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			323.86900	307.545	16.94	0.3493	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			935.36900	977.045	16.94	0.6507	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			329.18070	312.565	16.91	0.3538	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			920.68070	962.065	16.91	0.6462	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			1.30180		1.30160			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.31490		1.32340			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.33540		1.34020			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			1,184.00000	1,182.000		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			1,284.00000	1,282.000		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			1,384.00000	1,382.000		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			566.00000	651.000		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			666.00000	751.000		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			766.00000	851.000		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			198.00000	246.000		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			298.00000	346.000		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			398.00000	446.000		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			1.22760		1.23260			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.23060		1.23560			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.23360		1.23860			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			1.04310		1.06120			0.0000	731,213.10	701	698
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.04850		1.06660			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.05370		1.07190			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>731,213.10</b>	<b>701</b>	<b>26,050</b>
<b>Total QUANTO € / \$</b>												<b>731,213.10</b>	<b>701</b>	<b>26,050</b>
RAIN	On	13/03/2017	Foreign Exchange Future			22,896.80000		23,084.03000			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			9.61140		9.66070			0.0000	3,633,109.20	378	342
SGD / R	On	19/06/2017	Foreign Exchange Future			9.78740		9.83590			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>3,633,109.20</b>	<b>378</b>	<b>342</b>
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			20.03750	16.758	18.58	0.0528	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,349.33750	1,395.358	18.58	0.9472	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			19.72180	16.459	18.61	0.0519	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,359.02180	1,405.059	18.61	0.9481	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			19.41200	16.165	18.65	0.0510	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,368.71200	1,414.765	18.65	0.9490	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			188.87840	176.331	16.37	0.2783	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			862.97840	898.931	16.37	0.7217	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			186.73590	174.336	16.39	0.2757	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			870.83590	906.936	16.39	0.7243	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			184.61950	172.363	16.41	0.2731	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			878.71950	914.963	16.41	0.7269	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>3,633,109.20</b>	<b>378</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			3.82950		3.90290			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.80710		3.88110			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			4.45490	3.391	26.37	0.0216	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			961.55490	1,033.891	26.37	0.9784	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			4.42440	3.391	26.56	0.0215	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			971.52440	1,043.891	26.56	0.9785	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			4.39490	3.392	26.75	0.0214	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			981.49490	1,053.892	26.75	0.9786	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			66.60520	51.554	18.62	0.2034	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			445.50520	504.453	18.62	0.7966	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			64.82580	50.125	18.65	0.1986	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			453.72580	513.025	18.65	0.8014	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			63.09230	48.736	18.68	0.1940	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			461.99230	521.637	18.68	0.8060	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			1.35920		1.35970			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.30780		1.29970			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.25200		1.25110			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>305 114 334.90</b>	<b>22,480</b>	<b>1,030,164</b>
<b>Total Options</b>												<b>430 797.13</b>	<b>2,100</b>	<b>1,242,399</b>
<b>Grand Total:</b>												<b>305,545,132.03</b>	<b>24,580</b>	<b>2,272,563</b>