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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/01/2017 Foreign Exchange Future			13.78300		13.68470			0.0000	0.00	0	2,250
\$ / R On 11/01/2017 Foreign Exchange Future			13.79740		13.70160			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.80270		13.70680			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			13.81310		13.71730			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.81580		13.71990			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.82100		13.72510			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.82890		13.73300			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.83410		13.73820			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.83930		13.74340			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			13.84720		13.75130			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.84980		13.75390			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.89420		13.79810			0.0000	0.00	0	340
\$ / R On 24/02/2017 Foreign Exchange Future			13.91240		13.81620			0.0000	0.00	0	0
\$ / R On 27/02/2017 Foreign Exchange Future			13.92020		13.82400			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			13.92280		13.82660			0.0000	0.00	0	720
\$ / R On 01/03/2017 Foreign Exchange Future			13.92540		13.82920			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.95630		13.85980			0.0000	154,189,202.40	11,048	458,274
\$ / R On 29/03/2017 Foreign Exchange Future			13.96130		13.86480			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			14.00200		13.90540			0.0000	0.00	0	1,583
\$ / R On 11/04/2017 Foreign Exchange Future			14.03070		13.93410			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			14.03340		13.93670			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			14.03600		13.93940			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			14.04920		13.95250			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			14.05710		13.96040			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.06770		13.97090			0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Future			14.14970		14.05250			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.21310		14.11560			0.0000	142,131.00	10	202,486
\$ / R	On	28/06/2017	Foreign Exchange Future			14.23690		14.13930			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.27400		14.17620			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.29790		14.20000			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.31380		14.21590			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.40130		14.30310			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.45440		14.35600			0.0000	5,781,760.00	400	6,262
\$ / R	On	27/09/2017	Foreign Exchange Future			14.47830		14.37980			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.54620		14.44720			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.55660		14.45750			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.63970		14.54010			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.69160		14.59160			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.70200		14.60200			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.92970		14.83040			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.16820		15.07000			0.0000	0.00	0	70
Total \$ / R Future												160,113,093.40	11,458	705,079
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			23.37700	36.129	21.76	0.1894	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			438.67700	353.129	21.76	0.8106	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			182.94100	234.047	18.22	0.5913	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			181.34100	136.647	18.22	0.4087	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			107.62620	138.910	18.83	0.3938	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			350.82620	286.210	18.83	0.6062	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			1.40170	2.368	33.18	0.0081	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,464.60170	2,369.668	33.18	0.9919	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			66.27060	79.708	18.57	0.2418	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			578.97060	496.608	18.57	0.7582	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			63.83210	78.042	18.99	0.2293	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			623.93210	542.242	18.99	0.7707	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			248.21120	298.575	18.14	0.5820	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			233.11120	187.575	18.14	0.4180	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			135.87720	166.417	18.66	0.3736	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			462.87720	397.517	18.66	0.6264	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			137.81430	168.192	18.92	0.3625	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			499.61430	434.092	18.92	0.6375	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			4.94030	7.313	25.26	0.0216	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,156.74030	2,063.213	25.26	0.9784	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			252.56700	300.052	18.34	0.5324	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			309.16700	260.752	18.34	0.4676	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			83.89830	104.411	19.84	0.2396	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			750.49830	675.111	19.84	0.7604	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			20.49390	31.073	20.89	0.0864	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,277.09390	1,191.773	20.89	0.9136	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			410.84020	474.640	18.01	0.6994	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			167.44020	135.340	18.01	0.3006	0.00	0	60
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			141.78970	172.174	19.07	0.3447	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			570.48970	504.974	19.07	0.6553	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			26.70920	35.742	20.95	0.0917	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,342.80920	1,255.942	20.95	0.9083	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			205.68400	244.836	18.59	0.4434	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			431.78400	375.036	18.59	0.5566	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			155.04550	187.247	19.04	0.3624	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			551.14550	487.447	19.04	0.6376	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			194.04120	222.682	19.41	0.3486	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			715.94120	648.482	19.41	0.6514	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			74.48330	88.666	20.98	0.1626	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,306.38330	1,224.466	20.98	0.8374	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			567.23740	624.940	17.94	0.6785	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			251.03740	212.540	17.94	0.3215	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			75.83920	88.460	21.19	0.1527	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,459.63920	1,376.060	21.19	0.8473	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			448.26730	497.577	18.08	0.5853	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			364.26730	317.377	18.08	0.4147	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			264.49190	296.303	19.01	0.4034	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			667.89190	603.503	19.01	0.5966	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			311.06220	346.253	18.73	0.4505	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			581.86220	520.853	18.73	0.5495	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,690.87260	1,781.525	18.76	0.9500	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			31.07260	25.225	18.76	0.0500	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,407.73790	1,495.853	17.76	0.9232	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			47.93790	39.553	17.76	0.0768	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			989.23220	1,062.722	17.62	0.8264	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			129.43220	106.422	17.62	0.1736	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			966.20820	1,038.704	17.62	0.8188	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			136.40820	112.404	17.62	0.1812	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			913.54310	983.637	17.63	0.8003	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			153.74310	127.337	17.63	0.1997	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			807.19690	870.505	17.63	0.7574	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			197.39690	164.205	17.63	0.2426	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			648.40630	704.189	17.92	0.6754	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			288.60630	247.889	17.92	0.3246	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			563.91470	615.294	18.10	0.6235	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			354.11470	308.994	18.10	0.3765	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			537.55650	587.499	18.15	0.6060	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			377.75650	331.199	18.15	0.3940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			512.09180	560.616	18.21	0.5885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			402.29180	354.316	18.21	0.4115	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	14.00	Call			401.57770	440.816	18.54	0.5015	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			541.77770	484.516	18.54	0.4985	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			364.20670	400.773	18.75	0.4680	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			604.40670	544.473	18.75	0.5320	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			298.60670	330.291	19.16	0.4048	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			738.80670	673.991	19.16	0.5952	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			270.01470	299.483	19.37	0.3752	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			810.21470	743.183	19.37	0.6248	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			259.30470	287.929	19.45	0.3638	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			839.50470	771.629	19.45	0.6362	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			243.97910	271.383	19.57	0.3472	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			884.17910	815.083	19.57	0.6528	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			209.49310	233.894	19.88	0.3081	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			999.69310	927.594	19.88	0.6919	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			160.70880	180.226	20.40	0.2486	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,210.90880	1,133.926	20.40	0.7514	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			152.70550	171.394	20.50	0.2383	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,252.90550	1,175.094	20.50	0.7617	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			146.59110	164.642	20.58	0.2304	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,286.79110	1,208.341	20.58	0.7696	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			132.36110	148.904	20.78	0.2115	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,372.56110	1,292.604	20.78	0.7885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			115.93170	130.695	21.04	0.1891	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,486.13170	1,404.395	21.04	0.8109	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			102.63800	117.075	21.26	0.1719	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,582.83800	1,500.775	21.26	0.8281	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			101.48320	115.910	21.28	0.1704	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,591.68320	1,509.610	21.28	0.8296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			100.34070	114.700	21.30	0.1689	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,600.54070	1,518.400	21.30	0.8311	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			87.55610	101.079	21.49	0.1514	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,707.75610	1,624.779	21.49	0.8486	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			85.58120	98.971	21.52	0.1487	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,725.78120	1,642.671	21.52	0.8513	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			68.05400	80.161	21.84	0.1237	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,908.25400	1,823.861	21.84	0.8763	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			64.99020	76.854	21.90	0.1192	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,945.19020	1,860.554	21.90	0.8808	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			60.64460	72.152	22.00	0.1128	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,000.84460	1,915.852	22.00	0.8872	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			48.11200	58.488	22.32	0.0936	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,188.31200	2,102.188	22.32	0.9064	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			37.25760	46.494	22.67	0.0761	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,397.45760	2,310.194	22.67	0.9239	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			26.89400	34.824	23.12	0.0585	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,667.09400	2,578.524	23.12	0.9415	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			22.68210	27.003	23.52	0.0463	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,912.88210	2,820.703	23.52	0.9537	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			20.97440	21.732	24.06	0.0376	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,161.17440	3,065.432	24.06	0.9624	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			19.36080	16.788	24.73	0.0293	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,469.56080	3,370.488	24.73	0.9707	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			10.50230	6.155	26.55	0.0112	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,580.70230	4,479.855	26.55	0.9888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			10.38170	6.073	26.55	0.0111	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,590.58170	4,489.773	26.55	0.9889	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			5.36940	2.840	26.55	0.0056	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,145.56940	5,046.540	26.55	0.9944	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			3.38600	1.667	26.55	0.0034	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,523.58600	5,425.367	26.55	0.9966	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.30850	0.103	26.55	0.0003	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,380.50850	7,283.803	26.55	0.9997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.24210	0.077	26.55	0.0002	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,560.44210	7,463.777	26.55	0.9998	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			698.66050	752.310	18.02	0.6635	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			333.86050	291.010	18.02	0.3365	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			125.93530	140.994	21.39	0.1840	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,701.13530	1,619.694	21.39	0.8160	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			281.32090	309.218	19.84	0.3496	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			995.92090	927.218	19.84	0.6504	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			550.22570	595.510	18.62	0.5458	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			556.12570	504.810	18.62	0.4542	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			549.92450	595.192	18.64	0.5437	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			563.22450	511.792	18.64	0.4563	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			45.34540	52.095	23.63	0.0702	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,128.64540	3,038.695	23.63	0.9298	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			559.05310	604.575	18.65	0.5473	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			559.65310	508.575	18.65	0.4527	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			408.54990	443.891	19.33	0.4309	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			846.04990	784.691	19.33	0.5691	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			447.07460	484.469	19.23	0.4546	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			796.67460	737.369	19.23	0.5454	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			163.38750	181.370	21.54	0.2010	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,882.48750	1,803.670	21.54	0.7990	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			77.66740	88.242	22.98	0.1065	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,776.76740	2,690.542	22.98	0.8935	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			671.67680	721.528	18.45	0.5936	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			500.77680	453.828	18.45	0.4064	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			538.32070	580.518	18.84	0.5126	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			667.42070	612.818	18.84	0.4874	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			263.08360	288.039	20.49	0.2973	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,352.18360	1,280.339	20.49	0.7027	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			832.79300	889.110	18.08	0.6755	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			361.89300	321.410	18.08	0.3245	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			197.14470	217.103	21.75	0.2096	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,114.64470	2,037.403	21.75	0.7904	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			952.88670	1,011.007	18.12	0.6795	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			400.38670	361.307	18.12	0.3205	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			781.31930	832.040	18.72	0.5722	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			665.71930	618.940	18.72	0.4278	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			732.69090	781.577	18.86	0.5481	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			727.09090	678.477	18.86	0.4519	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			703.62540	750.888	18.95	0.5330	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			176.28010	154.880	17.62	0.1618	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,365.33760	1,436.392	17.78	0.7863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			249.73760	223.292	17.78	0.2137	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			862.02630	915.587	18.49	0.6099	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			576.42630	532.487	18.49	0.3901	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,595.57410	4,510.749	25.57	0.9285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			28.07240	35.063	25.57	0.0375	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,622.47240	5,531.963	25.57	0.9625	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			160.19530	176.943	22.52	0.1634	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,774.59530	2,693.843	22.52	0.8366	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,581.88010	1,657.980	17.62	0.8382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,020.10050	3,934.840	24.81	0.9070	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			82.17190	94.327	25.00	0.0896	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,116.57190	4,031.227	25.00	0.9104	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			230.52910	252.802	21.75	0.2227	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,214.92910	2,139.702	21.75	0.7773	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			61.17410	73.849	25.57	0.0715	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,301.84020	2,225.624	21.87	0.7879	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			209.96890	230.680	21.94	0.2059	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,354.36890	2,277.580	21.94	0.7941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			267.04140	291.983	21.44	0.2516	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,001.44140	1,928.883	21.44	0.7484	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			85.70050	97.940	24.81	0.0930	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,009.86800	1,937.197	21.45	0.7496	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			244.46020	267.764	21.62	0.2339	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,128.86020	2,054.664	21.62	0.7661	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			324.70180	352.637	21.00	0.2946	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,729.10180	1,659.537	21.00	0.7054	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			217.44020	238.724	21.87	0.2121	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,737.17620	1,667.612	21.02	0.7068	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			278.31570	304.059	21.35	0.2603	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,942.71570	1,870.959	21.35	0.7397	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			347.60140	376.683	20.81	0.3114	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,632.00140	1,563.583	20.81	0.6886	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			265.46800	290.297	21.45	0.2504	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,712.98160	1,643.424	20.97	0.7027	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			326.63580	354.576	20.98	0.2959	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,721.03580	1,651.476	20.98	0.7041	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			644.88250	689.526	19.17	0.5013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			859.28250	806.426	19.17	0.4987	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			322.77620	350.712	21.02	0.2932	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			968.27530	912.732	19.42	0.5334	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			464.82560	500.623	19.99	0.3930	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,239.22560	1,177.523	19.99	0.6070	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			724.27690	772.697	18.89	0.5438	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			738.67690	689.597	18.89	0.4562	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			328.58160	356.524	20.97	0.2973	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			768.02540	717.788	18.95	0.4670	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			683.51830	729.814	19.02	0.5223	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			797.91830	746.714	19.02	0.4777	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			842.42880	895.310	18.55	0.6010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			596.82880	552.210	18.55	0.3990	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			583.87530	625.832	19.42	0.4666	0.00	0	2,500
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			1,070.83380	1,131.966	18.11	0.6849	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			431.53380	395.066	18.11	0.3151	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			231.64770	254.066	21.90	0.2180	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,332.34770	2,257.166	21.90	0.7820	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			885.77330	938.148	18.66	0.5936	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			659.57330	614.148	18.66	0.4064	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			117.68570	130.432	24.42	0.1136	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,921.48570	3,836.432	24.42	0.8864	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			667.91050	710.668	19.47	0.4791	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,027.91050	972.768	19.47	0.5209	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			1,173.28750	1,236.078	18.14	0.6897	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			457.38750	422.278	18.14	0.3103	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			254.46340	275.043	22.04	0.2178	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,568.56340	2,491.243	22.04	0.7822	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			281.35020	298.721	22.15	0.2186	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,818.25020	2,737.421	22.15	0.7814	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,286.45770	1,349.786	18.15	0.6954	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			483.35770	448.486	18.15	0.3046	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,206.54180	1,263.627	18.33	0.6535	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			610.54180	569.227	18.33	0.3465	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			987.49700	1,036.610	18.89	0.5723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			851.49700	802.210	18.89	0.4277	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			884.65440	929.859	19.20	0.5298	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			245.26700	222.078	17.49	0.1785	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			321.63300	294.025	17.82	0.2183	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,414.14360	1,479.269	18.08	0.7160	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			458.14360	424.869	18.08	0.2840	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			260.09350	270.473	22.64	0.1927	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,294.09350	3,206.073	22.64	0.8073	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,851.26700	1,926.478	17.49	0.8215	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,858.35480	3,767.562	23.60	0.8406	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.87	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,644.00000	985,545.600	24.87	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		296.93880	312.305	22.23	0.2188	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,970.93880	2,887.905	22.23	0.7812	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,677.63300	1,748.425	17.82	0.7817	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,275.82970	3,187.912	22.61	0.8061	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		260.96110	271.392	22.62	0.1933	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,284.96110	3,196.992	22.62	0.8067	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		385.38970	406.510	21.55	0.2742	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,429.38970	2,352.110	21.55	0.7258	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		214.35480	221.962	23.60	0.1594	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,770.20530	2,689.097	21.98	0.7625	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		300.57850	316.181	22.20	0.2211	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,944.57850	2,861.781	22.20	0.7789	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		945.09990	992.571	19.02	0.5551	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		909.09990	858.171	19.02	0.4449	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		261.82970	272.312	22.61	0.1939	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		998.65440	945.459	19.20	0.4702	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		802.76690	844.661	19.47	0.4938	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,136.76690	1,080.261	19.47	0.5062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,211.75820	1,269.041	18.32	0.6553	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		605.75820	564.641	18.32	0.3447	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		326.20530	343.497	21.98	0.2375	0.00	0	110
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,383.96700	1,447.596	18.17	0.7002	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		504.16700	469.296	18.17	0.2998	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		302.32390	317.074	22.30	0.2179	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,052.52390	2,968.774	22.30	0.7821	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		863.84550	904.522	19.55	0.4945	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,226.64550	1,168.322	19.55	0.5055	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,480.70790	1,544.680	18.16	0.7052	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		523.20790	488.080	18.16	0.2948	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		323.82170	333.436	22.49	0.2161	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,316.32170	3,226.836	22.49	0.7839	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		343.49750	357.739	22.67	0.2181	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,543.39750	3,458.039	22.67	0.7819	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,583.07080	1,645.134	18.14	0.7104	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		542.97080	505.434	18.14	0.2896	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		490.80720	458.922	18.00	0.2645	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		502.14220	469.861	18.03	0.2689	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,366.42080	1,423.039	18.52	0.6390	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		774.82080	731.439	18.52	0.3610	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		359.40740	360.322	23.00	0.2121	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,827.80740	3,728.722	23.00	0.7879	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	13.35	Call			1,732.40720	1,800.522	18.00	0.7355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,140.92270	3,050.697	22.08	0.7394	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			441.13800	450.816	22.09	0.2599	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,149.53800	3,059.216	22.09	0.7401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			439.75870	449.346	22.10	0.2591	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,158.15870	3,067.746	22.10	0.7409	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,713.74220	1,781.461	18.03	0.7311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,037.98420	2,948.881	21.96	0.7304	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			455.24010	465.856	21.99	0.2673	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,063.64010	2,974.256	21.99	0.7327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			449.53390	459.769	22.03	0.2643	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,097.93390	3,008.169	22.03	0.7357	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			442.52270	452.297	22.08	0.2606	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,520.35230	2,437.941	21.33	0.6783	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			514.25160	528.744	21.60	0.2979	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,742.65160	2,657.144	21.60	0.7021	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			465.45110	476.738	21.92	0.2727	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,003.85110	2,915.138	21.92	0.7273	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			459.58420	470.481	21.96	0.2696	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,052.08160	998.670	19.09	0.4349	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,131.57120	1,177.577	19.13	0.5607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,069.97120	1,015.977	19.13	0.4393	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			676.26730	700.258	20.76	0.3760	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,084.66730	2,008.658	20.76	0.6240	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			561.95230	579.541	21.33	0.3217	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			821.71020	776.495	18.63	0.3745	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,295.32550	1,348.887	18.69	0.6165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			853.72550	807.287	18.69	0.3835	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,281.55690	1,334.512	18.73	0.6120	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			869.95690	822.912	18.73	0.3880	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,143.68160	1,190.270	19.09	0.5651	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,323.31020	1,378.095	18.63	0.6255	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,653.46470	1,719.721	18.13	0.7141	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			551.46470	517.721	18.13	0.2859	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			370.72430	371.491	22.94	0.2167	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,788.72430	3,689.491	22.94	0.7833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			604.05540	617.120	22.22	0.3004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,263.65540	3,177.420	22.22	0.6996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			602.47060	615.438	22.23	0.2997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,272.07060	3,185.738	22.23	0.7003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			600.88560	613.768	22.24	0.2990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,280.48560	3,194.068	22.24	0.7010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			759.25460	778.192	22.35	0.3310	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,399.25460	3,319.992	22.35	0.6690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,146.94980	2,214.663	18.91	0.7185	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			716.94980	686.463	18.91	0.2815	0.00	0	70,530

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			762.76340	781.855	22.33	0.3323	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,382.76340	3,303.655	22.33	0.6677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			761.00630	780.018	22.34	0.3316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,391.00630	3,311.818	22.34	0.6684	0.00	0	0
Total \$ / R Option												0.00	0	1,233,819
Total \$ / R												160,113,093.40	11,458	1,938,898
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.95630		13.85980			0.0000	0.00	0	520
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.21310		14.11560			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.45440		14.35600			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	574
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			2,103.51790	2,191.826	24.04	0.0379	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			315,123.51790	305,561.826	24.04	0.9621	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			2,097.44380	2,173.197	24.06	0.0376	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			316,117.44380	306,543.197	24.06	0.9624	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			2,091.47760	2,154.755	24.09	0.0373	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			317,111.47760	307,524.754	24.09	0.9627	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			19,697.60440	21,668.257	22.08	0.1951	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			245,137.60440	237,358.257	22.08	0.8049	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			19,583.94520	21,545.496	22.09	0.1941	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			246,023.94520	238,235.496	22.09	0.8059	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			19,470.99360	21,423.753	22.10	0.1932	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			246,910.99360	239,113.753	22.10	0.8068	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			65,886.68690	69,408.715	20.02	0.4253	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			144,286.68690	137,968.715	20.02	0.5747	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			65,604.19550	69,107.812	20.03	0.4238	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			145,004.19550	138,667.812	20.03	0.5762	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			65,323.02000	68,813.070	20.04	0.4224	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			145,723.02000	139,373.070	20.04	0.5776	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	574
£ / R	On	06/01/2017	Foreign Exchange Future			16.96590		16.74660			0.0000	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Future			17.05480		16.83560			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.15560		16.93520			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			17.20260		16.98190			0.0000	2,597,592.60	151	44,193
£ / R	On	31/03/2017	Foreign Exchange Future			17.26810		17.04680			0.0000	0.00	0	89
£ / R	On	25/04/2017	Foreign Exchange Future			17.35920		17.13630			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.56180		17.33730			0.0000	0.00	0	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			17.90330		17.67520			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.24690		18.01420			0.0000	0.00	0	5,698

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												2,597,592.60	151	82,150
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			55.15900	86.302	26.38	0.2405	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			728.55900	540.402	26.38	0.7595	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			409.18260	518.823	20.68	0.5864	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			433.58260	324.023	20.68	0.4136	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			255.38990	313.656	21.60	0.3319	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,210.18990	1,048.056	21.60	0.6681	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			605.45940	715.356	19.96	0.5704	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			623.55940	512.756	19.96	0.4296	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			200.99130	243.360	22.37	0.2492	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,719.09130	1,540.760	22.37	0.7508	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			134.51420	166.204	23.06	0.1808	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,152.61420	1,963.604	23.06	0.8192	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			7.91400	11.504	31.79	0.0140	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,776.01400	6,558.904	31.79	0.9860	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			7.84470	11.408	31.79	0.0139	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,785.94470	6,568.808	31.79	0.9861	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			35.70690	36.651	25.71	0.0467	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,053.80690	3,834.051	25.71	0.9533	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			7.98390	11.601	31.79	0.0141	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,766.08390	6,549.001	31.79	0.9859	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			333.72520	394.615	21.70	0.3370	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,466.92520	1,306.515	21.70	0.6630	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			5.81330	9.379	24.57	0.0118	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,849.51330	6,630.178	24.57	0.9882	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			41.86290	49.538	25.35	0.0425	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,744.56290	6,527.738	25.35	0.9575	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			42.36330	50.120	25.35	0.0429	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,725.06330	6,508.320	25.35	0.9571	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			42.11240	49.828	25.35	0.0427	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,734.81240	6,518.028	25.35	0.9573	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,000.86830	1,108.151	19.15	0.5177	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,335.66830	1,214.851	19.15	0.4823	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,008.24180	1,116.129	19.13	0.5204	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,323.04180	1,202.829	19.13	0.4796	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,004.55140	1,112.133	19.14	0.5191	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,329.35140	1,208.833	19.14	0.4809	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			167.84060	193.534	23.78	0.1044	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,313.64060	7,106.634	23.78	0.8956	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			169.05480	194.898	23.78	0.1050	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,294.85480	7,087.998	23.78	0.8950	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			168.44670	194.215	23.78	0.1047	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,304.24670	7,097.315	23.78	0.8953	0.00	0	0
Total £ / R Option												0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												2,597,592.60	151	85,650
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11978		0.11913			0.0000	0.00	0	320
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12259		0.12192			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12529		0.12461			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,081
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			45.80150	50.214	24.61	0.0865	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,132.80150	2,072.614	24.61	0.9135	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			9.99210	11.097	24.61	0.0233	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,096.99210	3,033.497	24.61	0.9767	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			1.79830	2.018	24.61	0.0050	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,088.79830	4,024.418	24.61	0.9950	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			106.15640	113.108	23.74	0.1229	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,913.75640	2,854.308	23.74	0.8771	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			44.82710	48.090	23.74	0.0596	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,852.42710	3,789.290	23.74	0.9404	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			17.81150	19.227	23.74	0.0267	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,825.41150	4,760.427	23.74	0.9733	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			259.79490	265.181	23.30	0.2081	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,798.69490	2,736.281	23.30	0.7919	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			141.97550	160.606	24.02	0.1357	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,680.87550	3,631.706	24.02	0.8643	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			74.95300	97.575	24.68	0.0877	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,613.85300	4,568.675	24.68	0.9123	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,081
€ / R	On	23/01/2017	Foreign Exchange Future			14.64020		14.37270			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.64700		14.37940			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.66780		14.40080			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.75060		14.48270			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.76440		14.49630			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.81010		14.54110			0.0000	8,545,427.70	577	86,996
€ / R	On	15/03/2017	Foreign Exchange Future			14.81720		14.54800			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.87440		14.60350			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.15910		14.88430			0.0000	757,955.00	50	79,787
€ / R	On	18/09/2017	Foreign Exchange Future			15.49330		15.21220			0.0000	0.00	0	1,168
€ / R	On	18/12/2017	Foreign Exchange Future			15.83380		15.54670			0.0000	0.00	0	0
Total € / R Future												9,303,382.70	627	170,421
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			82.84860	143.318	16.93	0.3450	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			620.14860	413.118	16.93	0.6550	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			114.99500	195.107	17.14	0.4133	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			545.59500	358.107	17.14	0.5867	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			56.92640	101.544	18.32	0.2264	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			956.12640	733.744	18.32	0.7736	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			77.05690	115.829	18.98	0.1968	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,354.35690	1,125.229	18.98	0.8032	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			182.92560	259.805	17.88	0.3678	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			856.62560	665.405	17.88	0.6322	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,177.61420	3,907.403	26.33	0.9727	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			18.74450	17.497	26.38	0.0273	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,187.64450	3,917.397	26.38	0.9727	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			22.83620	36.555	20.95	0.0629	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			95.78800	133.803	19.26	0.1965	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,651.73620	2,396.455	20.95	0.9371	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			18.68400	17.510	26.28	0.0274	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,167.58400	3,897.410	26.28	0.9726	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,554.68800	1,323.703	19.26	0.8035	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			18.71420	17.503	26.33	0.0273	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			576.31570	740.072	16.90	0.6920	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			335.21570	229.972	16.90	0.3080	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			348.48600	460.586	17.25	0.5189	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			607.38600	450.486	17.25	0.4811	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			275.69020	367.741	17.75	0.4357	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			787.69020	610.541	17.75	0.5643	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			297.53670	384.982	18.03	0.4168	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			914.03670	730.582	18.03	0.5832	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			47.00890	58.958	21.54	0.0640	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,342.70890	4,079.858	21.54	0.9360	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			46.69600	58.545	21.55	0.0636	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,686.89650	1,482.189	19.05	0.6817	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,352.39600	4,089.445	21.55	0.9364	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			46.38520	58.135	21.55	0.0633	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,362.08520	4,099.035	21.55	0.9367	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,137.42680	1,330.875	17.08	0.7492	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			363.12680	281.775	17.08	0.2508	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			311.19650	381.289	19.05	0.3183	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,437.24290	4,173.710	22.89	0.8602	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			179.06620	196.554	22.91	0.1395	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,446.86620	4,183.254	22.91	0.8605	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			179.82410	197.468	22.87	0.1402	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,427.62410	4,164.168	22.87	0.8598	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			179.44290	197.010	22.89	0.1398	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,978.94040	2,752.108	20.35	0.7122	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,052.50540	5,800.327	24.56	0.8705	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			458.60800	519.299	20.33	0.2894	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,961.90800	2,735.499	20.33	0.7106	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			457.11870	517.600	20.34	0.2886	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,970.41870	2,743.800	20.34	0.7114	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	18.07	Call			455.64040	515.908	20.35	0.2878	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			189.20540	224.127	24.56	0.1295	0.00	0	0
Total € / R Option												0.00	0	3,180
Total € / R												9,303,382.70	627	173,601
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.06530		9.95960			0.0000	1,922,472.30	191	18,974
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.22730		10.12040			0.0000	0.00	0	102
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.38120		10.27360			0.0000	0.00	0	25
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.53310		10.42360			0.0000	0.00	0	0
Total AU\$ / R Future												1,922,472.30	191	19,101
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,988.65970	1,883.478	19.40	0.9729	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			8.17190	8.664	19.44	0.0268	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,998.57190	1,893.364	19.44	0.9732	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			8.12230	8.552	19.48	0.0264	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			2,008.52230	1,903.252	19.48	0.9736	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			8.25970	8.778	19.40	0.0271	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,977.36130	1,880.882	17.23	0.9097	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			37.28380	47.616	17.24	0.0893	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,986.88380	1,890.316	17.24	0.9107	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			38.24400	48.755	17.21	0.0913	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,967.84400	1,871.455	17.21	0.9087	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			37.76130	48.182	17.23	0.0903	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			95.09830	106.382	16.82	0.1482	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,991.49830	1,895.182	16.82	0.8518	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			94.28980	105.474	16.83	0.1470	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,000.68980	1,904.274	16.83	0.8530	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			93.48870	104.577	16.85	0.1459	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,009.88870	1,913.377	16.85	0.8541	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,657.35260	1,564.526	16.03	0.7515	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			209.49110	225.996	16.04	0.2470	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,665.89110	1,572.896	16.04	0.7530	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			212.42860	229.269	16.02	0.2500	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,648.82860	1,556.169	16.02	0.7500	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			210.95260	227.626	16.03	0.2485	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,922,472.30	191	19,101
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.35410		10.24510			0.0000	0.00	0	237
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.55820		10.44640			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.75100		10.63790			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	237

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			9.98400	9.633	22.94	0.0249	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,494.88400	2,385.533	22.94	0.9751	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			9.96050	9.595	23.00	0.0247	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,504.86050	2,395.495	23.00	0.9753	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			9.93740	9.558	23.06	0.0246	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,514.83740	2,405.458	23.06	0.9754	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			132.65860	154.734	18.25	0.2177	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,416.25860	1,326.534	18.25	0.7823	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			131.30240	153.212	18.26	0.2159	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,424.90240	1,335.012	18.26	0.7841	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			129.95990	151.705	18.28	0.2141	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,433.55990	1,343.505	18.28	0.7859	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			353.78500	390.080	16.64	0.3935	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			995.88500	919.080	16.64	0.6065	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			351.16360	387.117	16.65	0.3912	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,003.26360	926.117	16.65	0.6088	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			348.56200	384.172	16.67	0.3889	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,010.66200	933.172	16.67	0.6111	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	237
CHF / R	On	13/03/2017	Foreign Exchange Future			13.80900		13.57880			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			14.15240		13.91780			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.48280		14.24090			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,356
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			23.45850	24.711	26.02	0.0397	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,494.65850	3,265.711	26.02	0.9603	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			23.50660	24.705	26.08	0.0397	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,504.70660	3,275.705	26.08	0.9603	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			23.55440	24.700	26.13	0.0396	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,514.75440	3,285.700	26.13	0.9604	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			223.90380	266.943	21.23	0.2372	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,176.10380	1,984.543	21.23	0.7628	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			222.59510	265.381	21.25	0.2360	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,184.79510	1,992.981	21.25	0.7640	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			221.29480	263.828	21.26	0.2348	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,193.49480	2,001.428	21.26	0.7652	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			551.12800	628.682	20.14	0.3947	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,690.22800	1,525.882	20.14	0.6053	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			548.79440	626.046	20.15	0.3934	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,697.89440	1,533.246	20.15	0.6066	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			546.46770	623.422	20.17	0.3921	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,705.56770	1,540.622	20.17	0.6079	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,356
CNH / R	On	13/03/2017	Foreign Exchange Future			1.96510		1.95460			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.97620		1.96700			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99060		1.98160			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,480.48110	5,374.410	27.42	0.9714	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			25.91610	25.056	26.61	0.0290	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,279.91610	5,174.056	26.61	0.9710	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			26.19320	25.227	27.01	0.0288	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,380.19320	5,274.227	27.01	0.9712	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			26.48110	25.410	27.42	0.0286	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			234.11210	251.282	20.04	0.1815	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,164.11210	3,089.282	20.04	0.8185	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			257.37090	275.660	19.86	0.1966	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,987.37090	2,913.660	19.86	0.8034	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			245.45130	263.169	19.95	0.1889	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,075.45130	3,001.169	19.95	0.8111	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,398.57570	2,331.748	18.77	0.6678	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			663.16340	687.980	18.66	0.3525	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,247.16340	2,181.980	18.66	0.6475	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			638.42300	662.409	18.72	0.3422	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,322.42300	2,256.409	18.72	0.6578	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			614.57570	637.748	18.77	0.3322	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	13/03/2017	Foreign Exchange Future			1.99830		1.96010			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.04630		2.00720			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			57.94680	76.671	21.27	0.0903	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,256.94680	2,893.671	21.27	0.9097	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			64.49240	84.571	20.73	0.1001	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,063.49240	2,701.571	20.73	0.8999	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			61.09870	80.474	21.00	0.0950	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,160.09870	2,797.474	21.00	0.9050	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			449.36090	567.828	18.69	0.3465	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,077.36090	1,804.828	18.69	0.6535	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			427.85820	541.907	18.76	0.3341	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,155.85820	1,878.907	18.76	0.6659	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			471.88600	594.904	18.62	0.3592	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,999.88600	1,731.904	18.62	0.6408	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.80030		1.78730			0.0000	180,030.00	100	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.83310		1.81980			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.86280		1.84950			0.0000	0.00	0	0
Total HK\$/R Future												180,030.00	100	15,930
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			28.79770	44.492	23.66	0.0569	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,555.79770	3,441.492	23.66	0.9431	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			26.14910	41.408	23.81	0.0532	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,653.14910	3,538.408	23.81	0.9468	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			26.24700	39.608	24.08	0.0507	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,753.24700	3,636.608	24.08	0.9493	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			445.14770	479.857	20.31	0.3138	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,047.14770	1,948.857	20.31	0.6862	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			485.72320	523.856	20.05	0.3376	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,887.72320	1,792.855	20.05	0.6624	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			464.94460	501.329	20.18	0.3255	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,966.94460	1,870.329	20.18	0.6745	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			792.18890	837.586	19.60	0.4117	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,897.18890	1,809.586	19.60	0.5883	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			848.04770	896.373	19.39	0.4344	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,753.04770	1,668.373	19.39	0.5656	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			819.11790	866.440	19.49	0.4229	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,824.11790	1,738.440	19.49	0.5771	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												180,030.00	100	15,930
KES / R	On	13/03/2017	Foreign Exchange Future			0.13440		0.13340			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13420		0.13330			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13430		0.13340			0.0000	0.00	0	1,382
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.68800		9.59730			0.0000	0.00	0	238
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.83790		9.74660			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.97850		9.88570			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	238

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			19.57440	22.894	19.37	0.0647	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,512.27440	1,424.894	19.37	0.9353	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			19.30450	22.551	19.41	0.0637	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,522.00450	1,434.551	19.41	0.9363	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			19.03860	22.214	19.44	0.0628	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,531.73860	1,444.214	19.44	0.9372	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			117.26740	136.129	17.93	0.2108	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,310.66740	1,238.229	17.93	0.7892	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			115.92250	134.645	17.95	0.2089	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,319.32250	1,246.746	17.95	0.7911	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			114.59450	133.177	17.96	0.2069	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,327.99450	1,255.277	17.96	0.7931	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			298.40150	326.513	16.66	0.3654	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			992.70150	928.013	16.66	0.6346	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			295.96730	323.869	16.67	0.3630	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,000.26730	935.369	16.67	0.6370	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			300.85290	329.181	16.64	0.3677	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			985.15290	920.681	16.64	0.6323	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	238
PULA / R	On	13/03/2017	Foreign Exchange Future			1.30160		1.29540			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.32340		1.31710			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.34020		1.33390			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,246.00000	1,184.000		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			1,346.00000	1,284.000		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			1,446.00000	1,384.000		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			629.00000	566.000		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			729.00000	666.000		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			829.00000	766.000		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			261.00000	198.000		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			361.00000	298.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			461.00000	398.000		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
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 13/03/2017 Foreign Exchange Future			1.23260		1.22530			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.23560		1.22820			0.0000	0.00	0	8,095
QUANTO £On 18/09/2017 Foreign Exchange Future			1.23860		1.23120			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	8,095
Total QUANTO £ / \$									0.00	0	8,095
QUANTO €On 13/03/2017 Foreign Exchange Future			1.06120		1.04920			0.0000	15,918.00	15	27
QUANTO €On 19/06/2017 Foreign Exchange Future			1.06660		1.05450			0.0000	0.00	0	25,352
QUANTO €On 18/09/2017 Foreign Exchange Future			1.07190		1.05960			0.0000	0.00	0	0
Total QUANTO € / \$ Future									15,918.00	15	25,379
Total QUANTO € / \$									15,918.00	15	25,379
RAIN On 13/03/2017 Foreign Exchange Future			23,084.03000		22,827.19000			0.0000	0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Future			9.66070		9.54750			0.0000	0.00	0	36
SGD / R On 19/06/2017 Foreign Exchange Future			9.83590		9.72110			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	36
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Call			16.00600	20.038	18.16	0.0610	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Put			1,458.50600	1,349.338	18.16	0.9390	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Call			15.77880	19.722	18.20	0.0601	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Put			1,468.27880	1,359.022	18.20	0.9399	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Call			15.55610	19.412	18.24	0.0591	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Put			1,478.05610	1,368.712	18.24	0.9409	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			158.26990	188.878	16.12	0.2927	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			947.16990	862.978	16.12	0.7073	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Call			156.42530	186.736	16.14	0.2900	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			955.32530	870.836	16.14	0.7100	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			154.60420	184.620	16.16	0.2873	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			963.50420	878.719	16.16	0.7127	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	36
TRY / R On 13/03/2017 Foreign Exchange Future			3.90290		3.86450			0.0000	0.00	0	83
TRY / R On 19/06/2017 Foreign Exchange Future			3.88110		3.84500			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
Total TRY / R Future									0.00	0	83
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Call			5.29210	4.455	24.89	0.0278	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Put			1,000.79210	961.555	24.89	0.9722	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Call			5.30690	4.424	25.06	0.0275	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Put			1,010.80690	971.524	25.06	0.9725	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Call			5.32220	4.395	25.22	0.0272	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Put			1,020.82220	981.495	25.22	0.9728	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			56.98070	66.605	18.20	0.2465	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			471.98070	445.505	18.20	0.7535	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Call			55.34160	64.826	18.23	0.2411	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			480.34160	453.726	18.23	0.7589	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			53.74680	63.092	18.27	0.2358	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			488.74680	461.992	18.27	0.7642	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	83
ZMW / R On 13/03/2017 Foreign Exchange Future			1.35970		1.35890			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.29970		1.30770			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.25110		1.25150			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									174,132,489.00	12,542	1,034,152
Total Options									0.00	0	1,240,499
Grand Total:									174,132,489.00	12,542	2,274,651