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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/01/2017 Foreign Exchange Future			13.67520		13.66240			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.67740		13.66670			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			13.68590		13.67520			0.0000	0.00	0	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.68800		13.67730			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.69280		13.68270			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.70080		13.69080			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.70610		13.69620			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.70880		13.69890			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.71150		13.70160			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			13.71950		13.70980			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.72210		13.71250			0.0000	1,070,323.80	78	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.76720		13.75780			0.0000	0.00	0	340
\$ / R On 24/02/2017 Foreign Exchange Future			13.78530		13.77600			0.0000	40,253,076.00	2,920	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.79310		13.78380			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			13.79570		13.78640			0.0000	0.00	0	720
\$ / R On 01/03/2017 Foreign Exchange Future			13.79830		13.78900			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.82940		13.82020			0.0000	163,643,290.20	11,833	465,661
\$ / R On 29/03/2017 Foreign Exchange Future			13.83450		13.82530			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.87520		13.86620			0.0000	0.00	0	3,883
\$ / R On 11/04/2017 Foreign Exchange Future			13.90320		13.89440			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.90570		13.89700			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/04/2017	Foreign Exchange Future			13.90830		13.89970			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			13.92130		13.91270			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			13.92900		13.92060			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.93940		13.93100			0.0000	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Future			14.01950		14.01210			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.08160		14.07490			0.0000	2,323,464.00	165	202,536
\$ / R	On	28/06/2017	Foreign Exchange Future			14.10490		14.09840			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.14110		14.13500			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.16430		14.15860			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.17980		14.17430			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.26490		14.26070			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.31650		14.31310			0.0000	0.00	0	6,262
\$ / R	On	27/09/2017	Foreign Exchange Future			14.33970		14.33660			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.40650		14.40420			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.41670		14.41450			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.49840		14.49710			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.54940		14.54870			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.55960		14.55900			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.78700		14.78380			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.02650		15.01900			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>207,290,154.00</b>	<b>14,996</b>	<b>716,486</b>
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			88.96400	66.118	19.27	0.4523	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			126.56400	90.918	19.27	0.5477	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			41.40370	33.333	21.69	0.1955	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			324.70370	305.933	21.69	0.8045	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			0.02040	0.044	45.84	0.0003	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,503.32040	2,492.644	45.84	0.9997	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			18.47680	17.379	19.77	0.0939	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			573.27680	561.479	19.77	0.9061	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			18.98490	16.505	19.56	0.0864	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			621.68490	608.505	19.56	0.9136	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			167.42270	156.257	17.36	0.4894	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			194.72270	173.457	17.36	0.5106	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			76.28660	61.167	17.42	0.2292	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			445.48660	420.367	17.42	0.7708	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			83.05640	70.310	18.21	0.2345	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			486.85640	464.210	18.21	0.7655	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			2.15320	2.338	29.23	0.0085	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,195.95320	2,186.239	29.23	0.9915	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			106.47130	94.429	18.30	0.2855	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			437.57130	415.628	18.30	0.7145	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			46.31890	38.357	19.56	0.1308	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			754.71890	736.857	19.56	0.8692	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			10.98510	12.909	23.47	0.0448	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,309.38510	1,301.409	23.47	0.9552	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			337.49060	335.075	17.66	0.6613	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			135.89060	123.575	17.66	0.3387	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			187.78210	176.500	17.88	0.4435	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			286.18210	265.000	17.88	0.5565	0.00	0	1,000
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			94.41170	85.025	18.80	0.2389	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			564.61170	545.525	18.80	0.7611	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			10.19020	12.324	21.77	0.0421	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,367.69020	1,360.224	21.77	0.9579	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			151.08200	141.121	18.37	0.3481	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			418.58200	399.021	18.37	0.6519	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			107.12490	97.896	18.85	0.2609	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			544.62490	525.796	18.85	0.7391	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			152.32850	146.477	19.49	0.2789	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			714.52850	699.277	19.49	0.7211	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			52.05300	48.519	21.18	0.1088	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,324.25300	1,311.319	21.18	0.8912	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			509.97430	506.134	17.85	0.6412	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			233.97430	220.834	17.85	0.3588	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			53.62860	50.859	21.32	0.1051	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,477.62860	1,465.559	21.32	0.8949	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			393.05950	387.429	17.91	0.5365	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			349.25950	334.329	17.91	0.4635	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			218.47030	212.851	18.97	0.3422	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			662.07030	647.151	18.97	0.6578	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			262.26360	256.329	18.69	0.3918	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			573.26360	558.029	18.69	0.6082	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,643.36490	1,650.590	18.44	0.9530	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			23.16490	21.190	18.44	0.0470	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,360.55970	1,365.118	17.49	0.9233	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			40.35970	35.718	17.49	0.0767	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			935.37500	935.963	17.47	0.8128	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			115.17500	106.563	17.47	0.1872	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			858.40950	858.179	17.47	0.7832	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			138.20950	128.779	17.47	0.2168	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			751.33000	749.354	17.55	0.7335	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			181.13000	169.954	17.55	0.2665	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			591.37380	588.223	17.77	0.6419	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			271.17380	258.823	17.77	0.3581	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			506.94250	503.386	17.90	0.5843	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			336.74250	323.986	17.90	0.4157	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			911.95970	912.300	17.47	0.8042	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			121.75970	112.900	17.47	0.1958	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			455.50410	451.800	17.98	0.5456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			385.30410	372.400	17.98	0.4544	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			349.24970	343.968	18.38	0.4513	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			529.04970	514.568	18.38	0.5487	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			744.48050	742.447	17.56	0.7300	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			184.28050	173.047	17.56	0.2700	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			251.76940	246.854	19.01	0.3504	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			731.56940	717.454	19.01	0.6496	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			225.23580	220.545	19.22	0.3204	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			805.03580	791.145	19.22	0.6796	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			480.74050	477.100	17.94	0.5649	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			360.54050	347.700	17.94	0.4351	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			201.32310	196.888	19.43	0.2924	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			881.12310	867.488	19.43	0.7076	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			170.33370	165.928	19.74	0.2540	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,000.13370	986.528	19.74	0.7460	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			313.56160	308.340	18.59	0.4159	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			593.36160	578.940	18.59	0.5841	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			127.32940	123.173	20.29	0.1976	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,217.12940	1,203.773	20.29	0.8024	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			120.39580	116.306	20.40	0.1881	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,260.19580	1,246.906	20.40	0.8119	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			215.36660	210.777	19.30	0.3090	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			835.16660	821.376	19.30	0.6910	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			102.94990	99.064	20.69	0.1636	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,382.74990	1,369.664	20.69	0.8364	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			88.93330	85.386	20.96	0.1436	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,498.73330	1,485.986	20.96	0.8564	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			131.67880	127.487	20.23	0.2035	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,191.47880	1,178.087	20.23	0.7965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			77.37180	73.984	21.18	0.1268	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,607.17180	1,594.584	21.18	0.8732	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			76.47900	73.097	21.19	0.1254	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,616.27900	1,603.697	21.19	0.8746	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			115.12500	111.092	20.48	0.1808	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,294.92500	1,281.692	20.48	0.8192	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			65.02260	61.736	21.43	0.1081	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,744.82260	1,732.336	21.43	0.8919	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			51.61060	48.509	21.77	0.0873	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,931.41060	1,919.110	21.77	0.9127	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			78.27510	74.883	21.16	0.1281	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,598.07510	1,585.483	21.16	0.8719	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			46.00500	43.013	21.93	0.0784	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,025.80500	2,013.613	21.93	0.9216	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			36.60930	33.851	22.27	0.0631	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,216.40930	2,204.451	22.27	0.9369	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			66.54690	63.244	21.39	0.1105	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,726.34690	1,713.844	21.39	0.8895	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			20.92080	18.769	23.12	0.0367	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,700.72080	2,689.369	23.12	0.9633	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			15.96360	14.529	23.66	0.0287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,945.76360	2,935.129	23.66	0.9713	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			49.28840	46.230	21.83	0.0836	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,969.08840	1,956.830	21.83	0.9164	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			8.92570	8.919	25.07	0.0177	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,498.72570	3,489.519	25.07	0.9823	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			2.29630	2.774	26.80	0.0058	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,612.09630	4,603.374	26.80	0.9942	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			28.55420	26.065	22.64	0.0497	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,428.35420	2,416.665	22.64	0.9503	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.92100	1.147	26.80	0.0026	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,180.72100	5,171.747	26.80	0.9974	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.49030	0.623	26.80	0.0015	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,560.29030	5,551.223	26.80	0.9985	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			12.26230	11.606	24.29	0.0230	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,192.06230	3,182.206	24.29	0.9770	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.01810	0.026	26.80	0.0001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,419.81810	7,410.626	26.80	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.01290	0.019	26.80	0.0001	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,599.81290	7,590.619	26.80	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			2.26060	2.732	26.80	0.0057	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,622.06060	4,613.332	26.80	0.9943	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			99.90340	97.408	21.28	0.1446	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,714.60340	1,702.908	21.28	0.8554	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			642.00760	642.026	17.96	0.6311	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			316.70760	307.526	17.96	0.3689	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			238.83110	236.718	19.72	0.3027	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			992.63110	981.518	19.72	0.6973	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			495.66850	496.066	18.45	0.5071	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			541.26850	532.866	18.45	0.4929	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			495.66270	496.005	18.47	0.5050	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			548.66270	540.305	18.47	0.4950	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			38.08590	34.607	23.71	0.0517	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,161.08590	3,148.907	23.71	0.9483	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			504.47080	504.816	18.47	0.5090	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			544.77080	536.516	18.47	0.4910	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			360.04370	359.351	19.15	0.3889	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			837.34370	828.051	19.15	0.6111	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			397.09640	396.638	19.05	0.4138	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			786.49640	777.638	19.05	0.5862	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			136.31800	133.811	21.33	0.1656	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,895.31800	1,884.411	21.33	0.8344	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			63.21070	60.846	22.83	0.0818	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,802.21070	2,791.446	22.83	0.9182	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			615.42400	616.456	18.25	0.5602	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			484.42400	477.056	18.25	0.4398	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		485.01360	485.223	18.65	0.4746	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		654.01360	645.823	18.65	0.5254	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		225.40430	223.453	20.29	0.2571	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,354.40430	1,344.053	20.29	0.7429	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call		775.50310	777.349	17.94	0.6479	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put		344.50310	337.949	17.94	0.3521	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		895.41390	897.486	17.92	0.6550	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		383.31390	377.986	17.92	0.3450	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		168.68380	165.063	21.39	0.1766	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,126.58380	2,115.563	21.39	0.8234	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		676.73670	677.436	18.53	0.5180	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		711.83670	705.836	18.53	0.4820	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		628.70140	629.023	18.69	0.4911	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		783.80140	777.423	18.69	0.5089	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		784.76950	786.104	18.24	0.5736	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		559.33150	553.987	18.19	0.4170	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		54.86320	49.998	25.00	0.0538	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,629.96320	4,618.398	25.00	0.9462	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		1,526.43800	1,529.343	17.35	0.8282	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		161.53800	157.743	17.35	0.1718	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,792.50580	2,780.847	22.07	0.8648	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		78.69250	70.653	24.44	0.0737	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,053.79250	4,039.053	24.44	0.9263	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,307.76620	1,310.560	17.49	0.7722	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		232.86620	228.960	17.49	0.2278	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		804.23150	805.587	18.19	0.5830	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,225.53400	2,214.382	21.31	0.8095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call		188.60580	184.032	21.43	0.1805	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,313.70580	2,302.432	21.43	0.8195	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		24.63020	21.879	25.00	0.0260	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,659.73020	5,650.279	25.00	0.9740	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		137.40580	132.447	22.07	0.1352	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,008.73260	1,997.972	21.00	0.7818	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		232.19920	228.117	21.01	0.2170	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,017.29920	2,006.517	21.01	0.7830	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		75.96990	67.829	24.62	0.0708	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,151.06990	4,136.228	24.62	0.9292	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		200.43400	195.982	21.31	0.1905	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,731.73250	1,721.685	20.60	0.7397	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		284.85600	281.483	20.61	0.2589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,739.95600	1,729.883	20.61	0.7411	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		181.87500	177.233	21.50	0.1747	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,366.97500	2,355.633	21.50	0.8253	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		233.63260	229.572	21.00	0.2182	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,633.47360	1,623.208	20.42	0.7231	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		290.22310	286.926	20.57	0.2630	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			1,715.32310	1,705.326	20.57	0.7370	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			213.06530	208.753	21.18	0.2012	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,138.16530	2,127.153	21.18	0.7988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			286.63250	283.285	20.60	0.2603	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			846.20820	839.527	18.83	0.5308	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			532.02320	531.560	19.07	0.4333	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			957.12320	949.960	19.07	0.5667	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			243.94420	240.014	20.92	0.2265	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,949.04420	1,938.414	20.92	0.7735	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			308.37360	304.808	20.42	0.2769	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			723.60720	717.540	18.56	0.4865	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			648.32320	648.798	18.63	0.5022	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			753.42320	747.199	18.63	0.4978	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			288.42360	285.100	20.59	0.2616	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,723.52360	1,713.500	20.59	0.7384	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			591.10820	591.127	18.83	0.4692	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			579.86950	574.504	18.24	0.4264	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			724.20730	725.494	18.40	0.5433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			649.30730	643.894	18.40	0.4567	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			418.37070	416.438	19.63	0.3583	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,233.47070	1,224.838	19.63	0.6417	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			668.50720	669.140	18.56	0.5135	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			1,012.04090	1,014.482	17.82	0.6632	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			413.64090	409.582	17.82	0.3368	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			201.97710	196.958	21.42	0.1865	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,343.57710	2,332.058	21.42	0.8135	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			826.61700	828.151	18.33	0.5673	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			641.61700	637.051	18.33	0.4327	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			104.04510	96.296	23.94	0.0921	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,949.04510	3,935.196	23.94	0.9079	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			613.54390	613.103	19.11	0.4487	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,014.94390	1,008.803	19.11	0.5513	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			223.57190	217.780	21.58	0.1887	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,579.27190	2,567.980	21.58	0.8113	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			1,112.60260	1,114.754	17.79	0.6699	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			438.30260	434.954	17.79	0.3301	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,222.42750	1,225.860	17.79	0.6770	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			461.72750	460.960	17.79	0.3230	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			248.91240	242.502	21.76	0.1922	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,828.21240	2,817.602	21.76	0.8078	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			925.44670	926.953	18.58	0.5482	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			832.34670	830.453	18.58	0.4518	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			744.24000	743.879	19.13	0.4671	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,121.14000	1,117.379	19.13	0.5329	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,148.18280	1,151.349	18.03	0.6347	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			301.93310	302.064	17.53	0.2311	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		3,308.14850	3,297.122	22.39	0.8295	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		190.99030	182.149	23.38	0.1397	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,877.89030	3,865.649	23.38	0.8603	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,793.45910	1,796.878	17.29	0.8101	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		230.35910	230.378	17.29	0.1899	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,615.03310	1,618.564	17.53	0.7689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,980.54930	2,970.264	21.87	0.8062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		232.78380	225.206	22.36	0.1717	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,289.68380	3,278.706	22.36	0.8283	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,349.55130	1,353.170	17.75	0.6993	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		436.45130	436.670	17.75	0.3007	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		231.24850	223.622	22.39	0.1705	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,432.51330	2,423.216	21.18	0.7530	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		290.63380	284.053	21.62	0.2117	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,777.53380	2,767.553	21.62	0.7883	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.35	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,686.90000	985,683.500	24.35	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		263.64930	256.764	21.87	0.1938	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		890.49140	888.222	18.70	0.4697	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		824.24450	824.768	18.87	0.5041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		981.14450	978.268	18.87	0.4959	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		232.01260	224.410	22.38	0.1711	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,298.91260	3,287.910	22.38	0.8289	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		345.61330	339.716	21.18	0.2470	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		585.08280	584.849	18.03	0.3653	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,142.97520	1,146.111	18.04	0.6329	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		589.87520	589.611	18.04	0.3671	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		266.99600	260.149	21.84	0.1960	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,953.89600	2,943.649	21.84	0.8040	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		883.59140	884.722	18.70	0.5303	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,318.45220	1,322.220	17.83	0.6828	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		481.85220	482.520	17.83	0.3172	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		269.02580	261.933	21.96	0.1936	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,062.42580	3,052.233	21.96	0.8064	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		803.50840	802.956	19.21	0.4693	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,209.30840	1,206.456	19.21	0.5307	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		290.16800	282.148	22.26	0.1946	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,325.66800	3,315.448	22.26	0.8054	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,414.40310	1,418.864	17.85	0.6886	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		499.90310	502.164	17.85	0.3114	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call		1,513.59340	1,518.559	17.84	0.6946	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		516.49340	520.159	17.84	0.3054	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		318.06730	308.792	22.53	0.1987	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,560.96730	3,550.392	22.53	0.8013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		478.83230	483.713	17.75	0.2833	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,835.87220	3,824.539	22.90	0.8058	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			400.33250	391.976	21.85	0.2392	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,141.63250	3,132.576	21.85	0.7608	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,666.44720	1,672.053	17.73	0.7212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			467.74720	472.653	17.73	0.2788	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,647.53230	1,653.114	17.75	0.7167	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,159.03890	3,149.943	21.87	0.7623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			416.34340	408.223	21.72	0.2478	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,037.64340	3,028.823	21.72	0.7522	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,298.72200	1,302.777	18.22	0.6203	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			750.02200	753.377	18.22	0.3797	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			324.57220	313.939	22.90	0.1942	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,098.20660	3,089.246	21.79	0.7573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			513.04860	506.410	21.06	0.2984	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,514.34860	2,507.010	21.06	0.7016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			399.03300	390.657	21.86	0.2385	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,150.33300	3,141.257	21.86	0.7615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			397.73890	389.343	21.87	0.2377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,003.15790	2,994.423	21.68	0.7492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,077.69050	1,078.934	18.79	0.5437	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,028.99050	1,029.534	18.79	0.4563	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			412.26360	404.085	21.75	0.2456	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,063.56360	3,054.685	21.75	0.7544	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			406.90660	398.646	21.79	0.2427	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,073.75100	2,068.097	20.48	0.6479	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,255.80660	1,259.381	18.32	0.6062	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			797.10660	799.981	18.32	0.3938	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			467.85460	460.520	21.35	0.2751	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,739.15460	2,731.120	21.35	0.7249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			421.85790	413.823	21.68	0.2508	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			829.27960	831.827	18.39	0.4031	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,214.30120	1,217.381	18.42	0.5922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			845.60120	847.981	18.42	0.4078	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,065.72950	1,066.794	18.83	0.5393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,047.02950	1,047.394	18.83	0.4607	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			622.45100	617.497	20.48	0.3521	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,227.97960	1,231.227	18.39	0.5969	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,586.08130	1,591.722	17.83	0.6990	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			527.08130	532.122	17.83	0.3010	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			334.95830	324.431	22.84	0.1987	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,795.95830	3,784.831	22.84	0.8013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			551.92810	543.138	21.93	0.2793	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,268.12810	3,256.138	21.93	0.7207	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			550.43800	541.628	21.94	0.2786	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,276.63800	3,264.628	21.94	0.7214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			553.41820	544.659	21.92	0.2800	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,259.61820	3,247.659	21.92	0.7200	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			704.70480	698.040	21.96	0.3128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,375.70480	3,361.540	21.96	0.6872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			703.05010	696.355	21.97	0.3121	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,384.05010	3,369.855	21.97	0.6879	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			701.40060	694.681	21.98	0.3115	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,392.40060	3,378.181	21.98	0.6885	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,062.10710	2,071.762	18.41	0.7085	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			683.10710	685.262	18.41	0.2915	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,266,419</b>
<b>Total \$ / R</b>												<b>207,290,154.00</b>	<b>14,996</b>	<b>1,982,905</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.82940		13.82020			0.0000	0.00	0	481
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.08160		14.07490			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.31650		14.31310			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>535</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			1,239.08990	1,170.790	24.26	0.0232	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			318,219.08990	317,230.790	24.26	0.9768	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,226.23030	1,160.588	24.29	0.0230	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			319,206.23030	318,220.588	24.29	0.9770	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			1,213.55010	1,150.465	24.31	0.0228	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			320,193.55010	319,210.465	24.31	0.9772	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			17,020.10300	16,545.821	21.63	0.1645	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			246,530.10300	245,385.821	21.63	0.8355	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			16,918.25770	16,443.043	21.65	0.1636	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			247,428.25770	246,283.043	21.65	0.8364	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			16,816.84630	16,340.719	21.66	0.1627	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			248,326.84630	247,180.719	21.66	0.8373	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			60,519.28610	60,308.481	19.67	0.3973	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			143,209.28610	142,658.481	19.67	0.6027	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			60,247.96980	60,032.972	19.69	0.3958	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			143,937.96980	143,382.972	19.69	0.6042	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			59,977.98660	59,759.268	19.70	0.3944	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			144,667.98660	144,109.268	19.70	0.6056	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>535</b>
£ / R	On	31/01/2017	Foreign Exchange Future			16.66110		16.91000			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.76150		17.01260			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.80710		17.05950			0.0000	2,302,572.70	137	45,082
£ / R	On	31/03/2017	Foreign Exchange Future			16.87320		17.12640			0.0000	0.00	0	162
£ / R	On	25/04/2017	Foreign Exchange Future			16.96340		17.21840			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.15950		17.41900			0.0000	85,797.50	5	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			17.49070		17.75860			0.0000	0.00	0	462

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 Future			17.82490		18.10010			0.0000	1,016,019.30	57	5,755
<b>Total £ / R Future</b>												<b>3,404,389.50</b>	<b>199</b>	<b>83,614</b>
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			342.65620	462.547	21.58	0.5783	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			392.65620	263.647	21.58	0.4217	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			241.06400	173.458	22.22	0.2263	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,118.46400	1,301.958	22.22	0.7737	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			606.24140	477.232	20.30	0.4629	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			546.74140	670.132	20.30	0.5371	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			186.43210	137.278	22.90	0.1682	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,626.93210	1,830.178	22.90	0.8318	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			120.92080	82.682	23.17	0.1101	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,061.42080	2,275.582	23.17	0.8899	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			6.81850	4.649	32.65	0.0065	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,697.31850	6,947.549	32.65	0.9935	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			6.75620	4.605	32.65	0.0065	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,707.25620	6,957.505	32.65	0.9935	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			28.00740	24.367	28.23	0.0328	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			3,968.50740	4,217.267	28.23	0.9672	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			6.88140	4.694	32.65	0.0066	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,687.38140	6,937.593	32.65	0.9934	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,377.66080	1,561.107	22.15	0.7463	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			324.06080	254.307	22.15	0.2537	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			5.77590	4.367	25.00	0.0062	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,767.37590	7,020.967	25.00	0.9938	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			39.05940	28.952	25.38	0.0277	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,660.05940	6,909.452	25.38	0.9723	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			39.54100	29.325	25.38	0.0280	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,640.54100	6,889.825	25.38	0.9720	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			39.29950	29.138	25.38	0.0278	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,650.29950	6,899.638	25.38	0.9722	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,019.75140	898.364	19.38	0.4597	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,271.15140	1,417.664	19.38	0.5403	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,027.37430	905.261	19.37	0.4624	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,258.77430	1,404.561	19.37	0.5376	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,023.55900	901.806	19.37	0.4610	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,264.95900	1,411.106	19.37	0.5390	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			170.53390	142.401	23.72	0.0832	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,230.43390	7,477.501	23.72	0.9168	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			171.77330	143.470	23.72	0.0837	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,211.67330	7,458.570	23.72	0.9163	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			171.15250	142.935	23.72	0.0835	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,221.05250	7,468.035	23.72	0.9165	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>

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</b>												<b>3,404,389.50</b>	<b>199</b>	<b>87,114</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11905		0.11889			0.0000	0.00	0	320
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12185		0.12171			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12450		0.12439			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			35.61520	34.485	25.06	0.0661	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,146.51520	2,129.985	25.06	0.9339	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			6.82370	6.414	25.06	0.0151	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,117.72370	3,101.914	25.06	0.9849	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			1.05340	0.954	25.06	0.0027	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,111.95340	4,096.454	25.06	0.9973	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			96.44870	96.159	23.94	0.1098	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,925.44870	2,911.459	23.94	0.8902	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			39.53040	39.228	23.94	0.0512	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,868.53040	3,854.528	23.94	0.9488	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			15.19600	14.996	23.94	0.0220	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,844.19600	4,830.296	23.94	0.9780	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			242.95860	243.221	23.55	0.1965	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,804.15860	2,792.821	23.55	0.8035	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			145.72880	145.711	24.29	0.1267	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,706.92880	3,695.311	24.29	0.8733	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			87.75440	87.645	24.95	0.0810	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,648.95440	4,637.245	24.95	0.9190	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>4,081</b>
€ / R	On	23/01/2017	Foreign Exchange Future			14.42880		14.46410			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.43540		14.47090			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.45620		14.49160			0.0000	130,105.80	9	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.53950		14.57620			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.55300		14.58970			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.59680		14.63460			0.0000	1,634,841.60	112	86,881
€ / R	On	15/03/2017	Foreign Exchange Future			14.60410		14.64180			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.66190		14.69950			0.0000	0.00	0	8
€ / R	On	19/06/2017	Foreign Exchange Future			14.94140		14.98180			0.0000	2,988,280.00	200	80,416
€ / R	On	18/09/2017	Foreign Exchange Future			15.26760		15.31180			0.0000	0.00	0	1,356
€ / R	On	18/12/2017	Foreign Exchange Future			15.59990		15.64750			0.0000	483,596.90	31	31
<b>Total € / R Future</b>												<b>5,236,824.30</b>	<b>352</b>	<b>171,155</b>
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			69.74780	53.897	18.64	0.1893	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			515.64780	535.097	18.64	0.8107	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			104.09820	85.869	18.45	0.2599	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			443.19820	460.469	18.45	0.7401	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			47.76610	38.914	19.18	0.1188	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			856.16610	882.714	19.18	0.8812	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			68.07080	63.352	19.52	0.1295	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,251.87080	1,283.852	19.52	0.8705	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			174.89650	165.155	18.25	0.2806	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			755.19650	782.155	18.25	0.7194	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,074.35040	4,111.770	26.89	0.9847	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			8.94470	8.570	26.94	0.0153	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,084.34470	4,121.770	26.94	0.9847	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			18.67680	15.521	20.70	0.0325	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			85.87640	80.170	19.55	0.1380	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,554.07680	2,588.721	20.70	0.9675	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			8.95620	8.571	26.84	0.0153	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,064.35620	4,101.771	26.84	0.9847	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,451.27640	1,483.370	19.55	0.8620	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			8.95040	8.570	26.89	0.0153	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			597.99090	573.398	17.04	0.6276	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			263.39090	276.598	17.04	0.3724	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			348.31420	331.220	17.45	0.4387	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			513.71420	534.420	17.45	0.5613	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			271.40170	255.793	17.92	0.3562	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			689.60170	711.693	17.92	0.6438	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			299.26650	276.180	18.07	0.3459	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			819.76650	834.279	18.07	0.6541	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			58.72130	55.111	22.99	0.0595	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,256.92130	4,293.711	22.99	0.9405	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			58.45130	54.871	23.01	0.0592	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,595.48080	1,616.201	19.07	0.7272	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,266.65130	4,303.471	23.01	0.9408	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			58.18280	54.632	23.02	0.0590	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,276.38280	4,313.232	23.02	0.9410	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,189.93340	1,152.356	17.02	0.7133	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			318.13340	320.956	17.02	0.2867	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			317.28080	297.601	19.07	0.2728	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,328.61080	4,366.332	23.21	0.8779	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			170.03190	163.571	23.23	0.1218	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,338.23190	4,375.971	23.23	0.8782	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			170.78890	164.295	23.19	0.1224	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,318.98890	4,356.695	23.19	0.8776	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			170.41080	163.932	23.21	0.1221	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,857.41160	2,893.487	20.24	0.7416	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			443.38800	431.906	20.25	0.2576	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,865.88800	2,902.006	20.25	0.7424	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			178.55770	173.846	24.17	0.1086	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,941.05770	5,983.946	24.17	0.8914	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			446.44160	434.878	20.23	0.2592	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,848.94160	2,884.978	20.23	0.7408	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			444.91160	433.387	20.24	0.2584	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>5,236,824.30</b>	<b>352</b>	<b>174,335</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.13540		10.10270			0.0000	0.00	0	18,899
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.29660		10.26600			0.0000	226,525.20	22	124
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.45030		10.42120			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.60280		10.57510			0.0000	349,892.40	33	33
<b>Total AU\$ / R Future</b>												<b>576,417.60</b>	<b>55</b>	<b>19,281</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,843.56910	1,810.867	19.12	0.9784	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			6.16590	6.165	19.16	0.0212	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,853.46590	1,820.765	19.16	0.9788	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			6.06490	6.066	19.19	0.0209	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,863.36490	1,830.666	19.19	0.9791	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			6.26910	6.267	19.12	0.0216	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			48.66780	46.401	16.96	0.0902	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,832.66780	1,799.801	16.96	0.9098	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			48.10270	45.827	16.98	0.0892	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,842.10270	1,809.227	16.98	0.9108	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			47.54450	45.259	16.99	0.0882	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,851.54450	1,818.659	16.99	0.9118	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			104.97400	102.404	16.44	0.1476	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,853.77400	1,822.104	16.44	0.8524	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			104.07700	101.489	16.45	0.1464	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,862.87700	1,831.189	16.45	0.8536	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			103.19040	100.584	16.47	0.1452	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,871.99040	1,840.284	16.47	0.8548	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,518.68090	1,489.413	15.56	0.7495	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			222.18530	220.578	15.57	0.2489	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,527.08530	1,497.778	15.57	0.7511	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			225.38900	223.858	15.55	0.2520	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,510.28900	1,481.058	15.55	0.7480	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			223.78090	222.213	15.56	0.2505	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>576,417.60</b>	<b>55</b>	<b>19,281</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.43890		10.47830			0.0000	0.00	0	237
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.64150		10.68320			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.83290		10.87790			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>237</b>

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			6.66190	6.046	22.25	0.0178	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,258.36190	2,297.146	22.25	0.9822	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			6.62860	6.018	22.31	0.0177	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,268.32860	2,307.118	22.31	0.9823	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			6.59570	5.989	22.37	0.0176	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,278.29570	2,317.089	22.37	0.9824	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			162.78950	148.743	17.64	0.2199	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,209.58950	1,237.243	17.64	0.7801	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			161.13610	147.163	17.66	0.2179	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,217.93610	1,245.663	17.66	0.7821	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			159.49940	145.600	17.67	0.2160	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,226.29940	1,254.100	17.67	0.7840	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			417.95890	397.858	16.25	0.4082	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			820.05890	844.958	16.25	0.5918	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			414.70900	394.697	16.26	0.4058	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			826.80900	851.797	16.26	0.5942	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			411.48260	391.562	16.27	0.4033	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			833.58260	858.662	16.27	0.5967	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			13.62950		13.66230			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.96760		14.00270			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.28990		14.32830			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			15.94140	14.759	27.03	0.0263	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,403.64140	3,435.259	27.03	0.9737	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			15.93320	14.743	27.09	0.0263	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,413.63320	3,445.243	27.09	0.9737	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			15.92530	14.728	27.14	0.0262	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,423.62530	3,455.228	27.14	0.9738	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			202.37710	195.440	20.73	0.1953	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,069.67710	2,097.840	20.73	0.8047	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			201.06490	194.166	20.74	0.1942	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,078.36490	2,106.566	20.74	0.8058	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			199.76160	192.898	20.76	0.1931	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,087.06160	2,115.298	20.76	0.8069	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			534.09530	520.827	19.76	0.3573	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,585.79530	1,610.927	19.76	0.6427	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			531.66220	518.442	19.77	0.3559	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,593.36220	1,618.541	19.77	0.6441	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			529.24580	516.072	19.78	0.3546	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,600.94580	1,626.172	19.78	0.6454	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 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			1.98190		1.98800			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99370		2.00130			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.00950		2.01680			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,136.50460	5,196.092	26.42	0.9804	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			16.49130	15.441	25.73	0.0205	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,936.49130	4,996.441	25.73	0.9795	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			16.49270	15.259	26.08	0.0201	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,036.49270	5,096.259	26.08	0.9799	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			16.50460	15.092	26.42	0.0196	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			273.20220	247.690	19.63	0.1850	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,860.20220	2,910.690	19.63	0.8150	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			300.01010	273.053	19.45	0.2013	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,687.01010	2,736.053	19.45	0.7987	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			286.27430	260.045	19.54	0.1930	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,773.27430	2,823.045	19.54	0.8070	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,123.72220	2,141.245	18.07	0.6576	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			746.01470	688.690	17.95	0.3642	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,978.01470	1,993.690	17.95	0.6358	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			718.37330	661.970	18.01	0.3532	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,050.37330	2,066.970	18.01	0.6468	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			691.72220	636.245	18.07	0.3424	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			1.96880		1.97350			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.01590		2.02100			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			45.07390	42.648	21.82	0.0578	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,110.07390	3,154.648	21.82	0.9422	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			52.47960	48.911	21.41	0.0660	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,917.47960	2,960.911	21.41	0.9340	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			48.61920	45.649	21.62	0.0617	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,013.61920	3,057.649	21.62	0.9383	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			456.17770	432.019	18.47	0.2949	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,946.17770	1,973.019	18.47	0.7051	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			434.08520	410.460	18.54	0.2830	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,024.08520	2,051.460	18.54	0.7170	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			479.34910	454.648	18.40	0.3072	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,869.34910	1,895.648	18.40	0.6928	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			1.78390		1.78310			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.81690		1.81650			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.84680		1.84720			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			24.04320	17.787	22.49	0.0286	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,593.04320	3,578.787	22.49	0.9714	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			22.07120	15.945	22.56	0.0259	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,691.07120	3,676.945	22.56	0.9741	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			21.09420	15.837	23.00	0.0253	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,790.09420	3,776.837	23.00	0.9747	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			396.62400	390.317	19.94	0.2800	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,031.62400	2,021.317	19.94	0.7200	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			435.53300	429.803	19.69	0.3035	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,870.53300	1,860.803	19.69	0.6965	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			415.57920	409.549	19.82	0.2915	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,950.57920	1,940.549	19.82	0.7085	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			735.94990	729.546	19.24	0.3851	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,863.94990	1,861.546	19.24	0.6149	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			791.49210	785.831	19.05	0.4083	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,719.49210	1,717.831	19.05	0.5917	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			762.65250	756.581	19.14	0.3965	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,790.65250	1,788.581	19.14	0.6035	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			0.13200		0.13170			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13070		0.13160			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13060		0.13120			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			9.65190		9.65260			0.0000	0.00	0	238
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.79950		9.80220			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.93780		9.94200			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>238</b>

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			15.18020	11.858	18.71	0.0402	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,452.58020	1,449.958	18.71	0.9598	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			14.91790	11.638	18.74	0.0395	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,462.31790	1,459.738	18.74	0.9605	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			14.66060	11.422	18.78	0.0388	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,472.06060	1,469.522	18.78	0.9612	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			115.36950	100.384	16.90	0.1776	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,253.16950	1,240.884	16.90	0.8224	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			114.04090	99.136	16.92	0.1757	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,261.84090	1,249.636	16.92	0.8243	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			112.72940	97.904	16.93	0.1739	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,270.52940	1,258.404	16.93	0.8261	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			296.13810	280.408	15.96	0.3424	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			934.13810	922.608	15.96	0.6576	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			293.64240	277.941	15.97	0.3400	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			941.64240	930.141	15.97	0.6600	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			298.65220	282.896	15.94	0.3448	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			926.65220	915.096	15.94	0.6552	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			1.29320		1.29790			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.31470		1.31970			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.33140		1.33670			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			1,221.00000	1,268.000		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			1,321.00000	1,368.000		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			1,421.00000	1,468.000		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			603.00000	653.000		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			703.00000	753.000		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			803.00000	853.000		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			233.00000	286.000		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			333.00000	386.000		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			433.00000	486.000		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
<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				1.21530		1.23440			0.0000	0.00	0	0
QUANTO £On	19/06/2017	Foreign Exchange Future				1.21860		1.23760			0.0000	0.00	0	8,095
QUANTO £On	18/09/2017	Foreign Exchange Future				1.22170		1.24070			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				1.05550		1.05890			0.0000	10,555.00	10	723
QUANTO €On	19/06/2017	Foreign Exchange Future				1.06110		1.06440			0.0000	0.00	0	25,352
QUANTO €On	18/09/2017	Foreign Exchange Future				1.06640		1.06980			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>10,555.00</b>	<b>10</b>	<b>26,075</b>
<b>Total QUANTO € / \$</b>												<b>10,555.00</b>	<b>10</b>	<b>26,075</b>
RAIN	On	13/03/2017	Foreign Exchange Future			22,914.21000		22,974.60000			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			9.62140		9.62430			0.0000	0.00	0	342
SGD / R	On	19/06/2017	Foreign Exchange Future			9.79750		9.80250			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>342</b>
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			14.84360	13.952	18.64	0.0466	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,380.54360	1,382.552	18.64	0.9534	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			14.56870	13.696	18.68	0.0458	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,390.26870	1,392.296	18.68	0.9542	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			14.29940	13.445	18.71	0.0450	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,399.99940	1,402.045	18.71	0.9550	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			172.18630	166.955	16.11	0.2735	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			879.68630	879.454	16.11	0.7265	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			170.19110	164.968	16.13	0.2708	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			887.69110	887.468	16.13	0.7292	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			168.21680	163.005	16.15	0.2681	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			895.71680	895.504	16.15	0.7319	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>342</b>
TRY / R	On	13/03/2017	Foreign Exchange Future			3.65910		3.75830			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.63430		3.74010			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 TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>83</b>
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Call			2.46630	1.394	28.57	0.0098	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Put			1,104.16630	1,202.294	28.57	0.9902	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Call			2.46200	1.325	28.57	0.0094	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Put			1,114.16200	1,212.225	28.57	0.9906	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Call			2.45810	1.259	28.57	0.0090	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Put			1,124.15810	1,222.159	28.57	0.9910	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Call			35.35360	23.199	18.69	0.1117	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.26	Put			555.25360	648.899	18.69	0.8883	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Call			34.27860	22.445	18.72	0.1086	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.27	Put			564.17860	658.145	18.72	0.8914	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Call			33.23540	21.714	18.75	0.1055	0.00	0	0
TRY / R On 19/06/2017 Foreign Exchange Option	4.28	Put			573.13540	667.414	18.75	0.8945	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			1.33020		1.33730			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.27080		1.28650			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.22050		1.23080			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>216,518,340.40</b>	<b>15,612</b>	<b>1,048,900</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>1,273,099</b>
<b>Grand Total:</b>									<b>216,518,340.40</b>	<b>15,612</b>	<b>2,321,999</b>