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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/12/2016 Foreign Exchange Future			13.95050		14.05390			0.0000	10,044,360.00	720	0
\$ / R On 28/12/2016 Foreign Exchange Future			13.96260		14.06080			0.0000	0.00	0	0
\$ / R On 29/12/2016 Foreign Exchange Future			13.96340		14.06220			0.0000	0.00	0	0
\$ / R On 04/01/2017 Foreign Exchange Future			13.96800		14.07250			0.0000	0.00	0	2,250
\$ / R On 11/01/2017 Foreign Exchange Future			13.99110		14.09590			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.99760		14.10260			0.0000	0.00	0	390
\$ / R On 17/01/2017 Foreign Exchange Future			14.01080		14.11600			0.0000	14,010,800.00	1,000	1,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.01410		14.11930			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.02070		14.12600			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			14.03060		14.13600			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.03660		14.14210			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.04210		14.14770			0.0000	0.00	0	1,289
\$ / R On 30/01/2017 Foreign Exchange Future			14.05040		14.18100			0.0000	54,810,610.40	3,901	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			14.05320		14.15890			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			14.10000		14.20630			0.0000	0.00	0	340
\$ / R On 27/02/2017 Foreign Exchange Future			14.12710		14.23360			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			14.12980		14.23620			0.0000	0.00	0	720
\$ / R On 01/03/2017 Foreign Exchange Future			14.13240		14.23890			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			14.16410		14.27080			0.0000	445,064,350.20	31,422	455,138
\$ / R On 31/03/2017 Foreign Exchange Future			14.21210		14.31910			0.0000	0.00	0	1,561
\$ / R On 11/04/2017 Foreign Exchange Future			14.24160		14.34900			0.0000	0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/04/2017	Foreign Exchange Future			14.24430		14.35170			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.24700		14.35440			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			14.26040		14.36800			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			14.26850		14.37610			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.27920		14.38700			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.42700		14.53630			0.0000	86,562.00	6	202,441
\$ / R	On	12/07/2017	Foreign Exchange Future			14.48890		14.59870			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.51310		14.62310			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.67190		14.78320			0.0000	0.00	0	5,842
\$ / R	On	23/10/2017	Foreign Exchange Future			14.76520		14.87720			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.91400		15.02740			0.0000	0.00	0	15,492
\$ / R	On	19/03/2018	Foreign Exchange Future			15.15980		15.27690			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.40610		15.52670			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>524,016,682.60</b>	<b>37,049</b>	<b>701,456</b>
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			0.70830	0.000	27.23	0.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			946.80830	1,049.500	27.23	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			555.32660	450.500	27.23	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put			1.42660	0.000	27.23	0.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			32.93530	0.000	27.23	0.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			189.03530	259.500	27.23	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call			20.63690	0.000	27.23	0.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put			266.73690	349.500	27.23	1.0000	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			113.16490	120.530	17.06	0.4680	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			233.96490	143.130	17.06	0.5320	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			49.12690	20.551	19.00	0.1097	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			446.92690	517.151	19.00	0.8903	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			198.04650	125.235	16.76	0.3935	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			225.54650	257.235	16.76	0.6065	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			484.70450	400.402	17.03	0.7037	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			88.80450	109.301	17.03	0.2963	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			344.53880	272.234	17.70	0.5394	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			191.93880	224.634	17.70	0.4606	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			7.52170	2.968	24.51	0.0103	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,074.92170	2,175.368	24.51	0.9897	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			237.40090	185.323	18.37	0.3876	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			351.40090	404.523	18.37	0.6124	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			225.91960	177.253	18.62	0.3675	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			386.61960	443.153	18.62	0.6325	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			544.39550	463.693	17.75	0.6793	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			128.39550	152.993	17.75	0.3207	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			353.28210	288.911	18.01	0.4954	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			277.28210	318.311	18.01	0.5046	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			348.70180	286.564	18.26	0.4795	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			306.60180	349.964	18.26	0.5205	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			23.35310	15.854	22.56	0.0409	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	25/01/2017	Foreign Exchange Option	15.89	Put			1,771.25310	1,869.254	22.56	0.9591	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			239.41510	192.898	19.16	0.3470	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			501.71510	560.798	19.16	0.6530	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			531.65750	453.587	17.99	0.6302	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			183.95750	211.487	17.99	0.3698	0.00	0	1,000
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			0.00000	282.888	18.45	0.4523	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			0.00000	412.488	18.45	0.5477	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			106.21560	82.256	20.64	0.1647	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,017.31560	1,099.056	20.64	0.8353	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			448.07590	377.104	18.10	0.5463	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			269.17590	303.904	18.10	0.4537	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			361.60180	301.078	18.42	0.4680	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			352.70180	397.878	18.42	0.5320	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			181.59050	147.310	20.48	0.2292	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,005.29050	1,077.310	20.48	0.7708	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			386.66050	327.497	18.97	0.4337	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			500.36050	547.497	18.97	0.5663	0.00	0	1,500
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			736.87910	654.679	18.09	0.6535	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			243.27910	267.580	18.09	0.3465	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			476.94580	413.499	18.78	0.4818	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			470.74580	513.699	18.78	0.5182	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			544.70460	475.105	18.61	0.5275	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			405.80460	442.705	18.61	0.4725	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			204.41430	173.418	21.07	0.2232	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,293.61430	1,369.318	21.07	0.7768	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			184.35560	155.770	21.31	0.2035	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,393.55560	1,471.670	21.31	0.7965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			181.21500	153.015	21.35	0.2004	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,410.41500	1,488.915	21.35	0.7996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			152.70020	127.055	21.68	0.1709	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,581.90020	1,662.955	21.68	0.8291	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			147.27990	122.355	21.74	0.1654	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,616.47990	1,698.255	21.74	0.8346	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			139.49990	115.630	21.83	0.1576	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,668.69990	1,751.530	21.83	0.8424	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			116.42390	95.794	22.14	0.1337	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,845.62390	1,931.694	22.14	0.8663	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			95.47360	77.944	22.48	0.1115	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,044.67360	2,133.844	22.48	0.8885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			74.28960	60.078	22.91	0.0883	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,303.48960	2,395.978	22.91	0.9117	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			59.51430	47.746	23.30	0.0717	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,538.71430	2,633.647	23.30	0.9283	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			47.80980	38.068	23.69	0.0583	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,777.00980	2,873.968	23.69	0.9417	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			37.71130	29.824	24.31	0.0462	0.00	0	46,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,076.91130	3,175.724	24.31	0.9538	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			18.40970	13.269	26.51	0.0210	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,177.60970	4,279.169	26.51	0.9790	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			18.30390	13.115	26.51	0.0208	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,187.50390	4,289.015	26.51	0.9792	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			10.45130	6.735	26.51	0.0114	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,739.65130	4,842.635	26.51	0.9886	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			6.77890	4.220	26.51	0.0075	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,115.97890	5,220.120	26.51	0.9925	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.70590	0.367	26.51	0.0008	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,969.90590	7,076.267	26.51	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.56080	0.286	26.51	0.0006	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,149.76080	7,256.186	26.51	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,097.72950	1,991.661	19.55	0.9513	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			26.92950	27.561	19.55	0.0487	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,810.74970	1,705.585	18.62	0.9279	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			39.94970	41.485	18.62	0.0721	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,354.70560	1,257.928	17.90	0.8539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			83.90560	93.828	17.90	0.1461	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			1,329.45340	1,233.133	17.90	0.8475	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			88.65340	99.033	17.90	0.1525	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			1,271.31920	1,176.122	17.92	0.8320	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			100.51920	112.022	17.92	0.1680	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			1,150.70310	1,058.168	17.95	0.7957	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			129.90310	144.068	17.95	0.2043	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			962.88180	876.560	18.06	0.7270	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			192.08180	212.460	18.06	0.2730	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			860.75530	779.342	18.22	0.6812	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			239.95530	265.242	18.22	0.3188	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			828.62320	748.607	18.28	0.6656	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			257.82320	284.507	18.28	0.3344	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			797.30730	718.716	18.34	0.6498	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			276.50730	304.616	18.34	0.3502	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			653.03460	581.871	18.61	0.5699	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			382.23460	417.771	18.61	0.4301	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			601.04330	532.948	18.73	0.5380	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			430.24330	468.848	18.73	0.4620	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			507.53900	447.660	19.06	0.4759	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			536.73900	583.560	19.06	0.5241	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			466.79360	410.084	19.24	0.4461	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			595.99360	645.984	19.24	0.5539	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			451.32260	395.864	19.32	0.4345	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			620.52260	671.764	19.32	0.5655	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			428.97220	375.371	19.43	0.4174	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			658.17220	711.271	19.43	0.5826	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			377.42410	328.325	19.71	0.3766	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	14.65	Put			756.62410	814.225	19.71	0.6234	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			301.47350	259.788	20.20	0.3127	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			940.67350	1,005.688	20.20	0.6873	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			288.66630	248.382	20.29	0.3014	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			977.86630	1,044.282	20.29	0.6986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			278.88270	239.613	20.37	0.2927	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,008.08270	1,075.513	20.37	0.7073	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			255.82740	219.016	20.57	0.2717	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,085.02740	1,154.916	20.57	0.7283	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			228.66840	194.868	20.82	0.2464	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,187.86840	1,260.768	20.82	0.7536	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			207.96830	176.555	21.03	0.2266	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,277.16830	1,352.455	21.03	0.7734	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			206.18350	174.979	21.05	0.2249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,285.38350	1,360.879	21.05	0.7751	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			462.88070	411.818	19.73	0.4120	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			763.78070	819.718	19.73	0.5880	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			814.22400	742.928	18.71	0.6022	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			405.22400	441.328	18.71	0.3978	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			813.08580	742.097	18.73	0.5999	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			411.38580	447.797	18.73	0.4001	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			91.92090	78.177	23.39	0.0952	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,760.22090	2,853.877	23.39	0.9048	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			823.31310	752.078	18.74	0.6030	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			408.91310	445.078	18.74	0.3970	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			621.50560	563.047	19.27	0.4889	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			643.50560	692.647	19.27	0.5111	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			670.15260	608.676	19.18	0.5115	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			604.05260	650.176	19.18	0.4885	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			786.00110	718.758	18.88	0.5673	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			499.00110	539.558	18.88	0.4327	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			416.31350	373.151	20.31	0.3488	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,089.31350	1,153.951	20.31	0.6512	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			142.13610	123.293	22.70	0.1359	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,425.13610	2,514.093	22.70	0.8641	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			950.47910	875.926	18.51	0.6440	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			363.47910	396.727	18.51	0.3560	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			1,047.86290	976.931	18.70	0.6158	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			511.56290	549.931	18.70	0.3842	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			990.14730	921.608	18.84	0.5925	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			563.84730	604.608	18.84	0.4075	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			954.84870	887.827	18.93	0.5778	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			124.84300	136.154	17.75	0.1404	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,716.17430	1,624.118	17.92	0.8134	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			179.87430	197.118	17.92	0.1866	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,142.55450	1,067.923	18.48	0.6519	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	13.83	Put			436.25450	470.923	18.48	0.3481	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,219.90940	4,318.662	25.25	0.9129	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			57.65670	49.720	25.51	0.0493	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,231.35670	5,332.720	25.51	0.9507	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			249.01770	223.987	22.30	0.1928	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,442.71770	2,526.987	22.30	0.8072	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,951.14300	1,853.154	17.75	0.8596	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,647.30970	3,743.133	24.22	0.8911	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			128.40710	115.481	24.39	0.1048	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,742.10710	3,838.481	24.39	0.8952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			348.18680	315.824	21.57	0.2583	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,911.88680	1,988.824	21.57	0.7417	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			106.20940	95.662	25.25	0.0871	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			1,993.70100	2,071.925	21.68	0.7534	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			319.56810	289.244	21.75	0.2399	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,043.26810	2,122.244	21.75	0.7601	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			396.68420	361.986	21.26	0.2893	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,710.38420	1,784.985	21.26	0.7107	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			133.60970	120.133	24.22	0.1089	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,718.35650	1,793.099	21.28	0.7120	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			367.41120	333.719	21.45	0.2704	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,831.11120	1,906.720	21.45	0.7296	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			470.45640	430.620	20.77	0.3344	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,454.15640	1,523.620	20.77	0.6656	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			330.00100	298.925	21.68	0.2466	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,461.71410	1,531.345	20.78	0.6671	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			411.21640	375.481	21.16	0.2984	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,654.91640	1,728.481	21.16	0.7016	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			500.81740	458.959	20.59	0.3523	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,364.51740	1,431.959	20.59	0.6477	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			394.65650	360.099	21.28	0.2880	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,439.07780	1,508.209	20.74	0.6627	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			472.90840	432.908	20.75	0.3359	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,446.60840	1,515.908	20.75	0.6641	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			882.87050	819.077	19.12	0.5467	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			676.57050	722.077	19.12	0.4533	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			468.01410	428.345	20.78	0.3329	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			770.84940	820.107	19.34	0.4877	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			656.44750	604.480	19.87	0.4378	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,010.14750	1,067.480	19.87	0.5622	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			979.95230	911.845	18.86	0.5883	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			573.65230	614.845	18.86	0.4117	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			475.37780	435.209	20.74	0.3373	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			598.54870	640.827	18.93	0.4222	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			930.30710	864.364	18.99	0.5674	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			624.00710	667.364	18.99	0.4326	0.00	0	2,000

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	13.87	Call		1,119.66700	1,045.907	18.53	0.6434	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		453.36700	488.907	18.53	0.3566	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		807.14940	747.107	19.34	0.5123	0.00	0	2,500
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,158.81780	1,085.976	18.63	0.6339	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		510.11780	547.076	18.63	0.3661	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		174.10440	158.035	23.93	0.1313	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,555.40440	3,649.135	23.93	0.8687	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		894.27060	833.362	19.40	0.5208	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		831.17060	880.262	19.40	0.4792	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,506.37860	1,424.034	18.34	0.6862	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		483.17860	512.134	18.34	0.3138	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,247.66940	1,177.085	18.83	0.6079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		684.46940	725.185	18.83	0.3921	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		1,127.93000	1,061.696	19.14	0.5661	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		170.14970	187.122	17.23	0.1539	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		233.07490	254.226	17.66	0.1918	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,739.76820	1,652.168	18.12	0.7450	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		356.56820	380.268	18.12	0.2550	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		354.32390	326.558	22.58	0.2188	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,961.12390	3,044.658	22.58	0.7812	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,203.34970	2,109.022	17.23	0.8461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,504.01730	3,594.820	23.45	0.8188	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.13	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,216.80000	985,328.100	25.13	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		406.39680	375.178	22.18	0.2469	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,653.19680	2,733.278	22.18	0.7531	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		2,016.27490	1,926.126	17.66	0.8082	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,943.80580	3,027.157	22.56	0.7798	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		355.66190	327.805	22.57	0.2195	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,952.46190	3,035.905	22.57	0.7805	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		520.16330	481.868	21.48	0.3053	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,136.96330	2,209.968	21.48	0.6947	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		287.21730	266.720	23.45	0.1812	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,461.09780	2,538.755	21.92	0.7332	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		411.12320	379.599	22.15	0.2494	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,627.92320	2,707.699	22.15	0.7506	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,198.40200	1,129.570	18.95	0.5911	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		735.20200	777.670	18.95	0.4089	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		357.00580	329.057	22.56	0.2202	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		814.73000	859.796	19.14	0.4339	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		1,031.76400	969.155	19.41	0.5304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		938.56400	987.255	19.41	0.4696	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,512.53560	1,430.047	18.34	0.6878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		479.33560	508.147	18.34	0.3122	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		444.29780	410.655	21.92	0.2668	0.00	0	110
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		1,091.64820	1,029.242	19.49	0.5288	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,024.44820	1,074.042	19.49	0.4712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			383.26140	410.117	17.93	0.2389	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			393.62940	421.139	17.97	0.2432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,658.75390	1,577.421	18.46	0.6686	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			631.35390	663.421	18.46	0.3314	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			451.88350	426.713	23.09	0.2366	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,484.48350	3,572.713	23.09	0.7634	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,060.66140	1,974.117	17.93	0.7611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,829.28410	2,908.359	22.19	0.7117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			564.96820	530.736	22.20	0.2875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,837.56820	2,916.736	22.20	0.7125	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			563.25870	529.119	22.21	0.2867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,845.85870	2,925.119	22.21	0.7133	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,041.02940	1,955.139	17.97	0.7568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,730.39770	2,808.340	22.06	0.7024	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			582.42690	547.257	22.09	0.2952	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,755.02690	2,833.257	22.09	0.7048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			575.36650	540.572	22.13	0.2921	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,787.96650	2,866.572	22.13	0.7079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			566.68410	532.359	22.19	0.2883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,236.04090	2,307.510	21.38	0.6489	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			655.10620	616.124	21.68	0.3267	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,447.70620	2,522.124	21.68	0.6733	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			595.04670	559.201	22.01	0.3008	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,697.64670	2,775.201	22.01	0.6992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			587.79770	552.340	22.06	0.2976	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			870.52420	914.009	19.00	0.4039	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,384.00030	1,314.579	19.04	0.5919	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			886.60030	930.579	19.04	0.4081	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			849.37610	801.435	20.75	0.4064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,821.97610	1,887.435	20.75	0.5936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			713.44090	671.510	21.38	0.3511	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			670.53560	703.799	18.52	0.3445	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,574.79450	1,495.447	18.57	0.6468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			697.39450	731.447	18.57	0.3532	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,558.43980	1,480.288	18.61	0.6424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			711.03980	746.288	18.61	0.3576	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,397.92420	1,328.009	19.00	0.5961	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,607.93560	1,527.799	18.52	0.6555	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			747.52280	707.987	22.32	0.3261	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,960.62280	3,038.187	22.32	0.6739	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			745.60990	706.165	22.33	0.3254	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,968.70990	3,046.365	22.33	0.6746	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			743.70940	704.343	22.34	0.3246	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,976.80940	3,054.543	22.34	0.6754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			917.95190	874.011	22.37	0.3543	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	17.71	Put			3,101.25190	3,177.911	22.37	0.6457	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,483.75000	2,392.943	18.83	0.7404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			597.05000	626.843	18.83	0.2596	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			922.08770	877.990	22.36	0.3557	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,085.38770	3,161.890	22.36	0.6443	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			920.01680	876.001	22.36	0.3550	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,093.31680	3,169.901	22.36	0.6450	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,209,379</b>
<b>Total \$ / R</b>												<b>524,016,682.60</b>	<b>37,049</b>	<b>1,910,835</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.16410		14.27080			0.0000	0.00	0	520
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.42700		14.53630			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.67190		14.78320			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>574</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			4,822.73850	3,841.063	23.67	0.0588	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			276,742.73850	286,431.063	23.67	0.9412	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			4,780.97700	3,806.778	23.69	0.0583	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			277,700.97700	287,396.778	23.69	0.9417	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			4,739.60190	3,776.318	23.71	0.0578	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			278,659.60190	288,366.318	23.71	0.9422	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			30,133.86070	27,234.084	21.88	0.2280	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			213,503.86070	221,534.084	21.88	0.7720	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			29,973.68010	27,085.435	21.89	0.2269	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			214,343.68010	222,385.435	21.89	0.7731	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			29,814.08210	26,937.948	21.90	0.2259	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			215,184.08210	223,237.948	21.90	0.7741	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			85,864.03400	80,327.239	19.94	0.4614	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			121,544.03400	127,137.239	19.94	0.5386	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			85,513.59510	79,993.617	19.95	0.4599	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			122,193.59510	127,803.617	19.95	0.5401	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			85,165.12780	79,660.925	19.96	0.4585	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			122,845.12780	128,470.925	19.96	0.5415	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>574</b>
£ / R	On	06/01/2017	Foreign Exchange Future			17.31420		17.36390			0.0000	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Future			17.43010		17.47910			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.53560		17.58480			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			17.58260		17.63200			0.0000	3,094,537.60	176	44,178
£ / R	On	31/03/2017	Foreign Exchange Future			17.64980		17.69950			0.0000	0.00	0	89
£ / R	On	25/04/2017	Foreign Exchange Future			17.74610		17.79630			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.95090		18.00180			0.0000	0.00	0	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			18.29980		18.35180			0.0000	0.00	0	17

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			18.65090		18.70400			0.0000	0.00	0	5,698
<b>Total £ / R Future</b>												<b>3,094,537.60</b>	<b>176</b>	<b>82,135</b>
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			300.96910	271.358	22.16	0.4570	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			357.06910	377.158	22.16	0.5430	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			830.08180	791.798	19.66	0.7046	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			210.98180	221.698	19.66	0.2954	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			498.25340	476.105	20.76	0.4300	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			803.45340	830.505	20.76	0.5700	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,000.42910	968.604	19.44	0.6598	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			368.42910	386.004	19.44	0.3402	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			382.17370	366.950	21.60	0.3280	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,250.17370	1,284.350	21.60	0.6720	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			273.90500	262.158	22.36	0.2487	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			1,641.90500	1,679.559	22.36	0.7513	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			19.56160	19.027	30.24	0.0214	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,137.56160	6,186.427	30.24	0.9786	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			19.40750	18.878	30.24	0.0212	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,147.40750	6,196.278	30.24	0.9788	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			65.38460	61.246	24.52	0.0707	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			3,433.38460	3,478.645	24.52	0.9293	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			19.71680	19.178	30.24	0.0215	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,127.71680	6,176.578	30.24	0.9785	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			560.37480	542.941	20.85	0.4142	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,040.87480	1,073.141	20.85	0.5858	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			12.51430	12.198	23.00	0.0150	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,196.21430	6,246.098	23.00	0.9850	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			82.87710	78.477	25.39	0.0607	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,121.07710	6,167.577	25.39	0.9393	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			83.76100	79.322	25.39	0.0613	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,101.96100	6,148.422	25.39	0.9387	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			83.31800	78.898	25.39	0.0610	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,111.51800	6,157.998	25.39	0.9390	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,342.46250	1,313.547	18.65	0.5713	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,000.66250	1,023.747	18.65	0.4287	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,351.70620	1,322.644	18.64	0.5740	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			989.90620	1,012.844	18.64	0.4260	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,347.07710	1,318.085	18.65	0.5727	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			995.27710	1,018.285	18.65	0.4273	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			251.05630	244.163	23.61	0.1239	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,707.05630	6,753.263	23.61	0.8761	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			252.74200	245.811	23.61	0.1246	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,688.74200	6,734.911	23.61	0.8754	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			251.89780	244.985	23.61	0.1242	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,697.89780	6,744.086	23.61	0.8758	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>3,094,537.60</b>	<b>176</b>	<b>85,635</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12119		0.12133			0.0000	0.00	0	320
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12403		0.12418			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12675		0.12691			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			76.92360	79.634	24.67	0.1200	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,944.22360	1,960.234	24.67	0.8800	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			19.89730	21.176	24.67	0.0388	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,887.19730	2,901.776	24.67	0.9612	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			4.32220	4.760	24.67	0.0102	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,871.62220	3,885.360	24.67	0.9898	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			142.01200	151.432	24.13	0.1498	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,723.71200	2,748.732	24.13	0.8502	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			63.22700	69.306	24.13	0.0781	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,644.92700	3,666.606	24.13	0.9219	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			26.53780	30.018	24.13	0.0379	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,608.23780	4,627.318	24.13	0.9621	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			308.77390	317.688	23.54	0.2330	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,617.77390	2,642.988	23.54	0.7670	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			190.41670	197.311	24.24	0.1560	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,499.41670	3,522.611	24.24	0.8440	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			117.59430	122.691	24.87	0.1033	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,426.59430	4,447.991	24.87	0.8967	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			14.67930		14.69590			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.68740		14.70410			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.70900		14.72580			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.79490		14.81210			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.80870		14.82580			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.85330		14.87040			0.0000	46,193,763.00	3,110	87,586
€ / R	On	15/03/2017	Foreign Exchange Future			14.86010		14.87730			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.91670		14.93400			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.20340		15.22180			0.0000	63,626,229.00	4,185	79,717
€ / R	On	18/09/2017	Foreign Exchange Future			15.53840		15.55740			0.0000	0.00	0	1,156
€ / R	On	18/12/2017	Foreign Exchange Future			15.87920		15.90020			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>109,819,992.00</b>	<b>7,295</b>	<b>170,929</b>
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			227.91210	206.858	17.39	0.3928	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put		442.01210	437.558	17.39	0.6072	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call		279.46550	256.990	17.26	0.4488	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put		385.36550	379.590	17.26	0.5512	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		161.34370	144.563	18.29	0.2702	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		735.54370	735.563	18.29	0.7298	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		166.86240	151.310	19.06	0.2280	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		1,114.76240	1,116.410	19.06	0.7720	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call		329.61590	308.742	17.98	0.3939	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put		673.81590	670.041	17.98	0.6061	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,849.52690	3,864.948	24.74	0.9716	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		19.83330	18.187	24.78	0.0283	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,859.43330	3,874.887	24.78	0.9717	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		59.62670	51.240	20.99	0.0796	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		183.12910	168.522	19.44	0.2233	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,359.22670	2,367.940	20.99	0.9204	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		20.02170	18.311	24.71	0.0285	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,839.62170	3,855.011	24.71	0.9715	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,312.72910	1,315.222	19.44	0.7767	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		19.92690	18.248	24.74	0.0284	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		823.38100	799.860	17.15	0.6941	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		252.98100	246.560	17.15	0.3059	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		540.83580	518.149	17.52	0.5338	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		470.43580	464.849	17.52	0.4662	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call		441.06080	420.071	17.95	0.4554	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put		623.76080	619.971	17.95	0.5446	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		453.68010	434.503	18.23	0.4352	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		739.68010	737.803	18.23	0.5648	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		95.89740	87.695	22.70	0.0842	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		4,054.09740	4,064.295	22.70	0.9158	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		95.51400	87.314	22.72	0.0838	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,472.49160	1,476.624	19.20	0.6667	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		4,063.71400	4,073.914	22.72	0.9162	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		95.13440	86.934	22.73	0.0835	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		4,073.33440	4,083.533	22.73	0.9165	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,407.78040	1,387.515	17.34	0.7498	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		295.98040	294.115	17.34	0.2502	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		434.29160	420.024	19.20	0.3333	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		4,153.90490	4,164.872	23.19	0.8489	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		232.25340	224.194	23.15	0.1518	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		4,134.85340	4,145.794	23.15	0.8482	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		231.77650	223.730	23.17	0.1515	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		4,144.37650	4,155.330	23.17	0.8485	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		231.30490	223.272	23.19	0.1511	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,736.31300	2,745.684	20.57	0.7014	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put		5,766.82960	5,781.832	24.86	0.8607	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		570.06440	558.385	20.55	0.3002	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			2,719.86440	2,729.185	20.55	0.6998	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			568.28530	556.628	20.56	0.2994	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,728.08530	2,737.428	20.56	0.7006	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			566.51300	554.884	20.57	0.2986	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			257.02960	251.032	24.86	0.1393	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>109,819,992.00</b>	<b>7,295</b>	<b>174,109</b>
AUS / R	On	13/03/2017	Foreign Exchange Future			10.26170		10.30200			0.0000	0.00	0	19,208
AUS / R	On	19/06/2017	Foreign Exchange Future			10.42910		10.47080			0.0000	0.00	0	102
AUS / R	On	18/09/2017	Foreign Exchange Future			10.58680		10.62950			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			10.74320		10.78810			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,310</b>
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,674.44580	1,711.744	17.95	0.9606	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			16.88750	13.859	17.89	0.0406	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,654.88750	1,692.159	17.89	0.9594	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			16.66480	13.650	17.92	0.0400	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,664.66480	1,701.950	17.92	0.9600	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			16.44580	13.444	17.95	0.0394	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,657.39500	1,695.965	16.50	0.8842	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			67.38630	64.307	16.51	0.1146	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,666.58630	1,705.207	16.51	0.8854	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			69.01200	65.833	16.48	0.1170	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,648.21200	1,686.733	16.48	0.8830	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			68.19500	65.065	16.50	0.1158	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			148.86700	140.637	16.55	0.1825	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,689.36700	1,723.837	16.55	0.8175	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			147.65180	139.486	16.57	0.1812	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,698.15180	1,732.686	16.57	0.8188	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			146.44710	138.346	16.58	0.1799	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,706.94710	1,741.546	16.58	0.8201	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,388.50510	1,418.678	16.04	0.7070	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			304.65690	289.927	16.05	0.2914	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,396.55690	1,426.727	16.05	0.7086	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			308.56720	293.846	16.03	0.2947	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,380.46720	1,410.646	16.03	0.7053	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			306.60510	291.878	16.04	0.2930	0.00	0	0
<b>Total AUS / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AUS / R</b>												<b>0.00</b>	<b>0</b>	<b>19,310</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.59520		10.66260			0.0000	0.00	0	229
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.80390		10.87290			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.99930		11.07020			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>229</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			13.78790	10.591	19.86	0.0285	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,081.18790	2,145.391	19.86	0.9715	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			13.57510	10.574	19.92	0.0284	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,090.97510	2,155.374	19.92	0.9716	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			13.36560	10.557	19.99	0.0283	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,100.76560	2,165.357	19.99	0.9717	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			227.17640	206.845	17.46	0.2711	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,084.27640	1,132.945	17.46	0.7289	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			225.12670	204.941	17.47	0.2690	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,092.22670	1,141.041	17.47	0.7310	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			223.09830	203.058	17.49	0.2669	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,100.19830	1,149.158	17.49	0.7331	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			530.12780	492.503	16.28	0.4564	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			739.92780	773.203	16.28	0.5436	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			526.39520	488.963	16.29	0.4540	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			746.19520	779.663	16.29	0.5460	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			522.68660	485.447	16.30	0.4515	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			752.48660	786.147	16.30	0.5485	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>229</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			13.90910		13.92610			0.0000	0.00	0	1,396
CHF / R	On	19/06/2017	Foreign Exchange Future			14.25680		14.27430			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.58990		14.60780			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,396</b>
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			30.28960	27.465	24.31	0.0437	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,154.18960	3,168.365	24.31	0.9563	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			30.34340	27.582	24.38	0.0437	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,164.24340	3,178.482	24.38	0.9563	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			30.39760	27.699	24.46	0.0438	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,174.29760	3,188.599	24.46	0.9562	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			322.70150	312.030	21.30	0.2605	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,918.40150	1,925.230	21.30	0.7395	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			320.94800	310.304	21.31	0.2593	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,926.64800	1,933.504	21.31	0.7407	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			319.20470	308.589	21.33	0.2581	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,934.90470	1,941.789	21.33	0.7419	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			707.37770	690.422	20.18	0.4144	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,479.57770	1,480.522	20.18	0.5856	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			704.51900	687.603	20.19	0.4130	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,486.71900	1,487.703	20.19	0.5870	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			701.67800	684.797	20.21	0.4117	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,493.87800	1,494.897	20.21	0.5883	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,396</b>
CNH / R	On	13/03/2017	Foreign Exchange Future			2.01520		2.02430			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			2.03310		2.04140			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.05080		2.05890			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			36.30590	29.030	23.34	0.0343	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,593.30590	4,677.030	23.34	0.9657	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			37.42570	29.678	23.79	0.0344	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,694.42570	4,777.678	23.79	0.9656	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			38.56440	30.339	24.25	0.0345	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,795.56440	4,878.339	24.25	0.9655	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			368.54350	344.721	18.93	0.2329	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,554.54350	2,613.721	18.93	0.7671	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			404.10740	377.933	18.77	0.2516	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,390.10740	2,446.934	18.77	0.7484	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			385.55550	360.933	18.85	0.2421	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,471.55550	2,529.933	18.85	0.7579	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,909.05690	1,946.196	18.39	0.5980	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			964.76490	918.751	18.31	0.4242	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,775.76490	1,810.751	18.31	0.5758	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			930.20830	885.282	18.34	0.4130	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,841.20830	1,877.282	18.34	0.5870	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			898.05690	854.196	18.39	0.4020	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			2.00080		2.00300			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.04890		2.05140			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			78.77260	73.934	19.75	0.0887	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,848.77260	2,865.934	19.75	0.9113	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			90.52430	84.990	19.44	0.1009	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,660.52430	2,676.990	19.44	0.8991	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			84.42100	79.245	19.59	0.0946	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,754.42100	2,771.245	19.59	0.9054	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			533.29930	522.906	17.76	0.3318	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,819.29930	1,833.906	17.76	0.6682	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			587.20380	575.725	17.62	0.3576	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,673.20380	1,686.725	17.62	0.6424	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			559.65280	548.723	17.69	0.3445	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,745.65280	1,759.723	17.69	0.6555	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			1.82500		1.83740			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.85820		1.87040			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.88830		1.90060			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			78.01190	67.382	22.88	0.0786	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,104.01190	3,217.382	22.88	0.9214	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			72.90670	63.016	23.02	0.0739	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,198.90670	3,313.016	23.02	0.9261	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			68.16410	58.963	23.17	0.0695	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,294.16410	3,408.963	23.17	0.9305	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			601.35980	556.197	19.65	0.3479	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,697.35980	1,774.197	19.65	0.6521	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			655.56460	606.863	19.42	0.3733	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,551.56460	1,624.863	19.42	0.6267	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			627.85770	580.952	19.53	0.3604	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,623.85770	1,698.952	19.53	0.6396	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,003.10270	944.124	19.23	0.4435	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,597.10270	1,661.124	19.23	0.5565	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,074.09390	1,011.306	19.06	0.4672	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,468.09390	1,528.306	19.06	0.5328	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,038.00850	977.137	19.15	0.4553	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,532.00850	1,594.137	19.15	0.5447	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			0.13640		0.13750			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13550		0.13660			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13540		0.13770			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			9.78460		9.82370			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.93730		9.97750			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.07920		10.12050			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>58</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			33.55820	28.792	18.12	0.0785	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,299.85820	1,334.192	18.12	0.9215	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			33.00930	28.320	18.15	0.0773	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,309.30930	1,343.720	18.15	0.9227	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			32.46990	27.856	18.17	0.0761	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,318.76990	1,353.255	18.17	0.9239	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			160.74520	149.137	17.05	0.2287	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,123.24520	1,151.837	17.05	0.7713	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			159.08290	147.567	17.07	0.2267	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,131.58290	1,160.267	17.07	0.7733	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			157.43820	145.941	17.08	0.2246	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,139.93820	1,168.641	17.08	0.7754	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			381.70210	362.425	16.31	0.3918	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			841.20210	863.225	16.31	0.6082	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			378.60140	359.450	16.33	0.3893	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			848.10140	870.250	16.33	0.6107	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			384.82630	365.419	16.30	0.3942	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			834.32630	856.219	16.30	0.6058	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>58</b>
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31130		1.31260			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.33420		1.33560			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.34670		1.34770			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			1,074.00000	1,087.000		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			1,174.00000	1,187.000		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			1,274.00000	1,287.000		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			444.00000	458.000		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			544.00000	558.000		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			644.00000	658.000		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			123.00000	133.000		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			223.00000	233.000		1.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.38	Put			323.00000	333.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 13/03/2017 Foreign Exchange Future			1.24130		1.23550			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.24430		1.23840			0.0000	0.00	0	8,095
QUANTO £On 18/09/2017 Foreign Exchange Future			1.24730		1.24140			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			1.04870		1.04200			0.0000	31,461.00	30	12
QUANTO €On 19/06/2017 Foreign Exchange Future			1.05380		1.04720			0.0000	0.00	0	25,352
QUANTO €On 18/09/2017 Foreign Exchange Future			1.05910		1.05240			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>31,461.00</b>	<b>30</b>	<b>25,364</b>
<b>Total QUANTO € / \$</b>									<b>31,461.00</b>	<b>30</b>	<b>25,364</b>
RAIN On 13/03/2017 Foreign Exchange Future			23,388.95000		23,466.12000			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			9.80720		9.86290			0.0000	0.00	0	36
SGD / R On 19/06/2017 Foreign Exchange Future			9.98900		10.04470			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>36</b>
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Call			39.24950	32.419	17.36	0.0897	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Put			1,166.34950	1,215.219	17.36	0.9103	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Call			38.54480	31.871	17.39	0.0883	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Put			1,175.64480	1,224.671	17.39	0.9117	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Call			37.85280	31.331	17.42	0.0869	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Put			1,184.95280	1,234.131	17.42	0.9131	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Call			258.44680	237.440	15.71	0.3425	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.51	Put			723.74680	758.440	15.71	0.6575	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Call			255.74180	234.870	15.73	0.3396	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.52	Put			731.04180	765.870	15.73	0.6604	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Call			253.06180	232.324	15.75	0.3366	0.00	0	0
SGD / R On 19/06/2017 Foreign Exchange Option	10.53	Put			738.36180	773.324	15.75	0.6634	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>36</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Future			3.96330		3.98690			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.94270		3.96490			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			5.70770	4.970	22.48	0.0313	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			878.80770	901.670	22.48	0.9687	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			5.71470	4.979	22.67	0.0312	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			888.81470	911.679	22.67	0.9688	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			5.72280	4.989	22.86	0.0310	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			898.82280	921.689	22.86	0.9690	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			86.97650	79.481	17.36	0.2830	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			382.07650	396.781	17.36	0.7170	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			84.73150	77.380	17.39	0.2769	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			389.83150	404.680	17.39	0.7231	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			82.54020	75.332	17.42	0.2710	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			397.64020	412.632	17.42	0.7290	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			1.38040		1.38570			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31910		1.32450			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.26850		1.27390			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>636,962,673.20</b>	<b>44,550</b>	<b>1,031,068</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>1,216,059</b>
<b>Grand Total:</b>												<b>636,962,673.20</b>	<b>44,550</b>	<b>2,247,127</b>