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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/01/2017 Foreign Exchange Future			13.58980		13.65900			0.0000	2,500,523.20	184	0
\$ / R On 23/01/2017 Foreign Exchange Future			13.59210		13.65900			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.59210		13.65430			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.59220		13.65680			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.59470		13.65920			0.0000	0.00	0	450
\$ / R On 30/01/2017 Foreign Exchange Future			13.60220		13.66660			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.60470		13.66900			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.64530		13.71340			0.0000	0.00	0	487
\$ / R On 22/02/2017 Foreign Exchange Future			13.65730		13.64320			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.65970		13.72900			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.66210		13.73160			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.66920		13.73940			0.0000	0.00	0	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.67180		13.74200			0.0000	464,841.20	34	712
\$ / R On 01/03/2017 Foreign Exchange Future			13.67430		13.74460			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.70500		13.77560			0.0000	818,599,650.00	59,730	447,542
\$ / R On 29/03/2017 Foreign Exchange Future			13.71010		13.78070			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.75170		13.82270			0.0000	0.00	0	4,019
\$ / R On 11/04/2017 Foreign Exchange Future			13.78170		13.85200			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.78440		13.85470			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.78710		13.85730			0.0000	0.00	0	394
\$ / R On 18/04/2017 Foreign Exchange Future			13.80080		13.87070			0.0000	0.00	0	1,450

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/04/2017	Foreign Exchange Future			13.80890		13.87870			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.81980		13.88920			0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Future			13.82740		13.89690			0.0000	0.00	0	2,200
\$ / R	On	26/05/2017	Foreign Exchange Future			13.89800		13.96800			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.95860		14.02900			0.0000	80,150,281.20	5,742	204,796
\$ / R	On	28/06/2017	Foreign Exchange Future			13.98130		14.05180			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.01660		14.08740			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.03930		14.11030			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.05440		14.12540			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.13700		14.20790			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.18700		14.25800			0.0000	56,748,000.00	4,000	8,463
\$ / R	On	27/09/2017	Foreign Exchange Future			14.20950		14.28050			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.27460		14.34550			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.28460		14.35560			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.36500		14.43620			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.41520		14.48670			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.42530		14.49680			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.64300		14.71590			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.87030		14.94490			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>958,463,295.60</b>	<b>69,690</b>	<b>699,704</b>
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			45.18790	0.000	12.12	0.0000	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			96.18790	120.200	12.12	1.0000	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			17.57160	5.850	22.62	0.0505	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			418.57160	473.750	22.62	0.9495	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			21.93090	13.978	22.66	0.0854	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			467.63090	521.878	22.66	0.9146	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			0.07120	0.104	40.93	0.0006	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,235.77120	2,298.004	40.93	0.9994	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			30.54600	23.586	21.49	0.1278	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			403.74600	461.386	21.49	0.8722	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			1.70100	1.580	29.57	0.0086	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,342.50100	1,406.880	29.57	0.9914	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			243.86590	187.015	17.96	0.6154	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			84.66590	92.315	17.96	0.3846	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			91.65270	64.981	19.18	0.2908	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			232.45270	270.281	19.18	0.7092	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			7.33260	8.222	24.43	0.0442	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			758.13260	823.522	24.43	0.9558	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			32.79640	24.972	20.48	0.1131	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			546.19640	602.772	20.48	0.8869	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			74.29490	53.064	19.11	0.2108	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			385.29490	428.364	19.11	0.7892	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			43.47100	30.698	19.94	0.1317	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			524.47100	575.998	19.94	0.8683	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			4.49640	3.812	27.38	0.0167	0.00	0	210

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	15.07	Put			1,405.49640	1,469.112	27.38	0.9833	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			327.40360	282.071	17.54	0.5309	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			224.00360	246.771	17.54	0.4691	5,428,962.00	22,000	50,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			96.66520	78.129	19.64	0.1949	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			703.26520	752.829	19.64	0.8051	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			24.15120	14.481	20.42	0.0464	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,340.75120	1,399.181	20.42	0.9536	0.00	0	0
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			0.00000	210.415	18.00	0.4083	1,052,076.00	5,000	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			0.00000	403.115	18.00	0.5917	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			320.07890	277.853	17.58	0.4942	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			281.07890	308.153	17.58	0.5058	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			429.38320	379.261	17.35	0.5983	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			197.78320	217.161	17.35	0.4017	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			29.10600	22.825	21.63	0.0595	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,497.50600	1,560.725	21.63	0.9405	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			316.74560	277.843	17.69	0.4753	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			317.34560	348.643	17.69	0.5247	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			160.26210	137.921	19.14	0.2715	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			648.26210	696.121	19.14	0.7285	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			199.36560	173.126	18.82	0.3224	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			554.76560	598.826	18.82	0.6776	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			7.89390	7.203	24.38	0.0164	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,982.29390	3,052.203	24.38	0.9836	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			28.71080	24.047	21.98	0.0519	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,993.11080	2,059.047	21.98	0.9481	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			5.58140	6.007	27.07	0.0127	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,539.98140	3,611.007	27.07	0.9873	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			1.81070	2.081	29.43	0.0045	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,656.21070	4,727.081	29.43	0.9955	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			14.24650	11.629	22.63	0.0268	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,458.64650	2,526.629	22.63	0.9732	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.70410	0.840	29.43	0.0020	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,225.10410	5,295.840	29.43	0.9980	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.36690	0.450	29.43	0.0011	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,604.76690	5,675.450	29.43	0.9989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			6.69480	6.581	25.58	0.0145	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,231.09480	3,301.581	25.58	0.9855	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.01210	0.017	29.43	0.0001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,464.41210	7,535.017	29.43	0.9999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00860	0.012	29.43	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,644.40860	7,715.012	29.43	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			1.78150	2.048	29.43	0.0044	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,666.18150	4,737.048	29.43	0.9956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,587.44650	1,517.341	17.23	0.9657	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			11.84650	12.341	17.23	0.0343	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,298.15280	1,230.633	16.58	0.9335	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	12.50	Put			22.55280	25.633	16.58	0.0665	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			863.32780	802.639	16.92	0.8048	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			87.72780	97.639	16.92	0.1952	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			785.78460	727.786	17.05	0.7685	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			110.18460	122.786	17.05	0.2315	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			712.36290	657.073	17.17	0.7296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			136.76290	152.073	17.17	0.2704	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			670.26180	616.713	17.25	0.7052	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			154.66180	171.713	17.25	0.2948	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			517.28480	471.351	17.56	0.6028	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			241.68480	266.350	17.56	0.3972	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			839.60190	779.763	16.96	0.7942	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			94.00190	104.763	16.96	0.2058	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			409.18810	370.038	17.82	0.5156	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			333.58810	365.038	17.82	0.4844	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			384.90960	348.727	17.94	0.4942	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			359.30960	393.727	17.94	0.5058	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			677.17500	623.329	17.24	0.7093	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			151.57500	168.329	17.24	0.2907	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			285.99140	257.472	18.57	0.3940	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			510.39140	552.472	18.57	0.6060	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			253.18850	227.468	18.82	0.3577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			577.58850	622.468	18.82	0.6423	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			434.55590	393.699	17.75	0.5373	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			308.95590	338.699	17.75	0.4627	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			174.42170	155.992	19.57	0.2635	1,154,343.76	7,400	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			798.82170	850.992	19.57	0.7365	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			165.87120	148.136	19.66	0.2525	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			830.27120	883.136	19.66	0.7475	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			0.00000	291.047	18.32	0.4326	1,076,874.64	3,700	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			0.00000	486.047	18.32	0.5674	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			131.96810	117.266	20.07	0.2075	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			976.36810	1,032.266	20.07	0.7925	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			127.01530	112.772	20.14	0.2007	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,001.41530	1,057.772	20.14	0.7993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			197.68190	177.013	19.32	0.2924	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			722.08190	772.013	19.32	0.7076	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			91.11970	80.341	20.74	0.1497	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,225.51970	1,285.341	20.74	0.8503	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			85.48450	75.274	20.85	0.1414	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,269.88450	1,330.274	20.85	0.8586	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			153.73600	137.060	19.80	0.2366	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			878.13600	932.060	19.80	0.7634	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			71.51870	62.256	21.12	0.1198	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,395.91870	1,457.255	21.12	0.8802	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			59.90840	51.464	21.30	0.1016	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	15.23	Put			1,514.30840	1,576.464	21.30	0.8984	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			94.67890	83.546	20.67	0.1550	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,199.07890	1,258.546	20.67	0.8450	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			50.46740	43.105	21.46	0.0871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,624.86740	1,688.105	21.46	0.9129	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			49.74890	42.470	21.47	0.0860	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,634.14890	1,697.470	21.47	0.9140	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			81.23200	71.454	20.94	0.1351	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,305.63200	1,366.454	20.94	0.8649	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			40.66690	34.478	21.66	0.0715	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,765.06690	1,829.478	21.66	0.9285	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			30.43140	25.541	21.93	0.0548	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,954.83140	2,020.541	21.93	0.9452	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			51.19690	43.748	21.45	0.0882	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,615.59690	1,678.748	21.45	0.9118	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			26.30820	21.966	22.07	0.0478	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,050.70820	2,116.966	22.07	0.9522	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			19.64770	16.232	22.33	0.0364	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,244.04770	2,311.232	22.33	0.9636	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			41.85880	35.524	21.63	0.0734	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,746.25880	1,810.524	21.63	0.9266	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			9.47170	8.020	23.18	0.0189	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,733.87170	2,803.020	23.18	0.9811	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			569.84150	527.478	17.68	0.5951	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			289.14150	317.378	17.68	0.4049	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			71.88930	65.038	21.59	0.1096	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,731.18930	1,794.938	21.59	0.8904	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			191.81530	176.936	19.96	0.2557	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			989.11530	1,045.236	19.96	0.7443	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			431.07720	402.617	18.34	0.4645	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			519.07720	560.917	18.34	0.5355	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			565.15320	527.846	17.85	0.5594	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			370.45320	403.446	17.85	0.4406	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			505.19190	471.333	18.01	0.5185	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			430.49190	466.933	18.01	0.4815	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			431.11430	402.886	18.36	0.4627	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			526.41430	568.486	18.36	0.5373	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			22.23140	20.764	23.82	0.0351	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,187.53140	3,256.364	23.82	0.9649	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			439.53580	411.147	18.35	0.4672	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			522.23580	564.047	18.35	0.5328	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			304.89380	286.683	19.21	0.3460	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			824.19380	875.883	19.21	0.6540	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			339.76080	319.800	19.05	0.3718	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			771.06080	820.900	19.05	0.6282	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			107.41210	101.411	21.67	0.1373	0.00	0	60

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	15.69	Put			1,908.21210	1,971.611	21.67	0.8627	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			47.24740	43.984	23.28	0.0643	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,828.04740	2,894.184	23.28	0.9357	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			547.85150	514.239	17.95	0.5245	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			458.65150	494.439	17.95	0.4755	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			423.37830	398.716	18.56	0.4346	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			634.17830	678.916	18.56	0.5654	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			185.02290	174.838	20.52	0.2211	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,355.82290	1,415.038	20.52	0.7789	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			705.55760	664.569	17.56	0.6202	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			316.35760	344.769	17.56	0.3798	0.00	0	60
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			390.27900	367.685	18.82	0.4030	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			723.37900	770.285	18.82	0.5970	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			139.18130	130.948	21.61	0.1512	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,141.18130	2,202.948	21.61	0.8488	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			828.81500	784.606	17.55	0.6305	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			360.81500	386.607	17.55	0.3695	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			662.80580	627.890	18.15	0.5130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			633.80580	669.290	18.15	0.4870	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			616.74090	584.413	18.33	0.4868	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			697.74090	735.813	18.33	0.5132	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			589.29280	558.236	18.44	0.4705	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			143.57620	153.085	16.85	0.1783	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			213.15680	226.703	17.00	0.2396	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			740.97300	702.190	17.90	0.5549	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			541.97300	573.590	17.90	0.4451	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			58.00900	54.351	25.03	0.0599	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,179.00900	4,245.750	25.03	0.9401	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,462.57620	1,401.685	16.85	0.8217	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,661.61960	4,727.766	25.03	0.9578	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			16.97360	14.944	25.03	0.0192	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,697.97360	5,766.344	25.03	0.9808	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			152.64030	143.381	21.65	0.1515	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,383.64030	2,444.781	21.65	0.8485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,242.15680	1,185.303	17.00	0.7604	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,814.24870	2,877.718	22.29	0.8841	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			60.41370	56.661	24.84	0.0624	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,081.41370	4,148.061	24.84	0.9376	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			180.68770	169.816	21.30	0.1758	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,151.68770	2,211.216	21.30	0.8242	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			40.61960	36.366	25.03	0.0422	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,240.29200	2,300.472	21.43	0.8340	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			158.66650	149.060	21.57	0.1568	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,329.66650	2,390.460	21.57	0.8432	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			208.74430	196.296	21.00	0.1994	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,959.74430	2,017.696	21.00	0.8006	0.00	0	3,155

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	16.73	Call			113.24870	106.318	22.29	0.1159	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,020.34470	2,078.821	21.09	0.8084	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			198.04140	186.189	21.11	0.1905	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,029.04140	2,087.589	21.11	0.8095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			249.58490	234.899	20.63	0.2325	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,730.58490	1,786.299	20.63	0.7675	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			169.29200	159.072	21.43	0.1660	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,738.93220	1,794.735	20.64	0.7688	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			246.29090	231.785	20.66	0.2298	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,747.29090	1,803.185	20.66	0.7702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			370.51810	350.718	19.62	0.3261	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,231.51810	1,282.118	19.62	0.6739	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			199.34470	187.421	21.09	0.1916	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,638.99330	1,694.233	20.48	0.7526	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			251.24900	236.473	20.62	0.2338	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,722.24900	1,777.873	20.62	0.7662	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			559.32600	529.692	18.57	0.4523	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			790.32600	831.092	18.57	0.5477	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			247.93220	233.335	20.64	0.2312	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			835.29680	877.277	18.68	0.5633	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			477.91620	452.314	18.96	0.4004	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			948.91620	993.714	18.96	0.5996	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			608.77640	576.816	18.36	0.4821	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			709.77640	748.216	18.36	0.5179	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			267.99330	252.833	20.48	0.2474	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			740.29280	779.636	18.44	0.5295	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			570.39150	540.229	18.52	0.4590	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			771.39150	811.629	18.52	0.5410	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			721.91370	683.929	17.96	0.5449	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			562.91370	595.329	17.96	0.4551	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			534.29680	505.877	18.68	0.4367	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,359.44680	2,419.563	21.54	0.8370	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			947.70370	900.997	17.46	0.6412	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			395.90370	419.697	17.46	0.3588	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			171.24680	160.863	21.54	0.1630	0.00	0	60
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			765.07110	726.465	18.05	0.5400	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			627.67110	659.865	18.05	0.4600	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			84.74680	80.059	24.33	0.0803	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,977.34680	4,043.459	24.33	0.9197	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			558.87250	530.300	18.95	0.4187	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,008.57250	1,051.000	18.95	0.5813	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			1,047.57810	999.640	17.43	0.6496	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			422.17810	445.240	17.43	0.3504	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			192.02910	180.820	21.65	0.1669	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,596.62910	2,656.420	21.65	0.8331	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			216.86320	204.710	21.80	0.1719	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		2,848.96320	2,907.710	21.80	0.8281	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		1,156.00530	1,107.035	17.40	0.6585	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		448.10530	470.035	17.40	0.3415	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,078.47240	1,033.349	17.72	0.6119	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		580.47240	606.349	17.72	0.3881	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		864.39090	826.704	18.33	0.5235	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		826.39090	859.704	18.33	0.4765	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		765.76320	731.892	18.66	0.4783	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		217.97610	228.113	16.82	0.1978	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		288.74620	300.985	17.04	0.2419	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,281.88300	1,229.385	17.31	0.6830	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		423.88300	442.385	17.31	0.3170	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		202.04080	191.363	22.50	0.1534	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,334.04080	3,394.363	22.50	0.8466	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,725.97610	1,665.113	16.82	0.8022	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,906.94630	3,968.866	23.54	0.8747	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.30	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,742.00000	985,813.000	24.30	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		231.24840	218.537	21.90	0.1743	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,003.24840	3,061.537	21.90	0.8257	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,546.74620	1,487.985	17.04	0.7581	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,315.46170	3,375.726	22.47	0.8455	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		202.74800	192.043	22.48	0.1539	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,324.74800	3,385.043	22.48	0.8461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		307.73950	291.940	21.18	0.2247	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,449.73950	2,504.940	21.18	0.7753	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		164.94630	155.866	23.54	0.1253	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,798.31210	2,855.563	21.64	0.8089	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		234.35130	221.508	21.87	0.1764	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,976.35130	3,034.508	21.87	0.8236	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		823.52340	787.402	18.46	0.5051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		885.52340	920.402	18.46	0.4949	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		203.46170	192.726	22.47	0.1545	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		977.76320	1,014.892	18.66	0.5217	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		688.23680	657.539	18.96	0.4407	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,120.23680	1,160.539	18.96	0.5593	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,083.61670	1,038.330	17.70	0.6139	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		575.61670	601.330	17.70	0.3861	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		256.31210	242.563	21.64	0.1911	0.00	0	110
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,250.59190	1,198.777	17.38	0.6657	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		470.09190	489.277	17.38	0.3343	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		236.31010	225.081	22.03	0.1751	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,085.81010	3,145.581	22.03	0.8249	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		746.47620	715.355	19.04	0.4445	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,210.97620	1,250.755	19.04	0.5555	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,345.68310	1,294.160	17.42	0.6724	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	27/10/2017	Foreign Exchange Option	13.50	Put			490.08310	509.560	17.42	0.3276	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			258.99830	246.251	22.36	0.1777	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,353.39830	3,411.651	22.36	0.8223	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			284.60140	273.767	22.66	0.1834	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,588.40140	3,648.767	22.66	0.8166	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,444.38320	1,391.345	17.40	0.6796	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			508.18320	526.345	17.40	0.3204	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,596.95120	1,541.233	17.28	0.7082	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			460.25120	476.033	17.28	0.2918	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,578.11050	1,522.890	17.30	0.7034	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			471.41050	487.691	17.30	0.2966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,233.79120	1,189.589	17.93	0.6012	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			747.09120	774.389	17.93	0.3988	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			292.69080	278.831	23.01	0.1794	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,865.99080	3,923.631	23.01	0.8206	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			362.31250	345.344	21.83	0.2208	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,165.61250	3,220.144	21.83	0.7792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			361.08490	344.153	21.84	0.2202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,174.38490	3,228.953	21.84	0.7798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			359.86260	343.143	21.86	0.2196	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,183.16260	3,237.943	21.86	0.7804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			377.46380	360.041	21.70	0.2292	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,060.76380	3,114.841	21.70	0.7708	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			373.60380	356.293	21.73	0.2270	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,086.90380	3,141.093	21.73	0.7730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			368.52950	351.376	21.77	0.2243	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,121.82950	3,176.176	21.77	0.7757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			469.46810	449.374	21.02	0.2780	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,532.76810	2,584.174	21.02	0.7220	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			426.37370	407.509	21.31	0.2555	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,759.67370	2,812.309	21.31	0.7445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			382.68800	365.108	21.65	0.2320	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,025.98800	3,079.908	21.65	0.7680	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,016.22560	977.981	18.56	0.5221	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,029.52560	1,062.781	18.56	0.4779	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,004.33700	966.481	18.60	0.5175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,047.63700	1,081.281	18.60	0.4825	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			574.42120	551.442	20.41	0.3305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,087.72120	2,136.242	20.41	0.6695	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,191.48510	1,148.414	18.04	0.5865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			794.78510	823.214	18.04	0.4135	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,164.08730	1,121.768	18.12	0.5769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			827.38730	856.568	18.12	0.4231	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,150.62580	1,108.678	18.16	0.5720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			843.92580	873.478	18.16	0.4280	0.00	0	16,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,517.32680	1,463.619	17.40	0.6846	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	22/12/2017	Foreign Exchange Option	13.50	Put			520.52680	538.319	17.40	0.3154	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			300.93690	288.455	22.94	0.1838	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,824.13690	3,883.155	22.94	0.8162	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			508.75440	489.776	21.90	0.2625	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,282.85440	3,336.775	21.90	0.7375	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			507.33210	488.390	21.91	0.2618	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,291.43210	3,345.390	21.91	0.7382	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			505.91500	487.004	21.92	0.2612	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,300.01500	3,354.004	21.92	0.7388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			653.65820	634.983	22.01	0.2951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,418.75820	3,474.683	22.01	0.7049	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,982.70540	1,932.751	18.13	0.6946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			677.80540	702.451	18.13	0.3054	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			656.82430	638.075	21.99	0.2964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,401.92430	3,457.775	21.99	0.7036	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			655.23870	636.526	22.00	0.2958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,410.33870	3,466.226	22.00	0.7042	0.00	0	0
<b>Total \$ / R Option</b>												<b>8,712,256.40</b>	<b>38,100</b>	<b>1,326,544</b>
<b>Total \$ / R</b>												<b>967,175,552.00</b>	<b>107,790</b>	<b>2,026,248</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.70500		13.77560			0.0000	13,705.00	1	463
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.95860		14.02900			0.0000	0.00	0	44
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.18700		14.25800			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>13,705.00</b>	<b>1</b>	<b>507</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			673.69970	660.282	25.53	0.0146	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			322,113.69970	329,160.282	25.53	0.9854	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			669.48100	658.096	25.58	0.0145	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			323,109.48100	330,158.096	25.58	0.9855	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			665.32560	655.933	25.63	0.0145	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			324,105.32560	331,155.933	25.63	0.9855	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			14,222.71740	13,357.691	21.80	0.1422	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			248,322.71740	254,497.691	21.80	0.8578	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			14,131.95230	13,272.257	21.81	0.1414	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			249,231.95230	255,412.257	21.81	0.8586	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			14,041.82080	13,187.423	21.83	0.1406	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			250,141.82080	256,327.423	21.83	0.8594	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			55,476.47930	53,002.909	19.59	0.3711	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			143,676.47930	148,302.909	19.59	0.6289	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			55,216.35130	52,753.972	19.60	0.3697	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			144,416.35130	149,053.972	19.60	0.6303	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			54,957.56150	52,506.334	19.62	0.3683	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			145,157.56150	149,806.334	19.62	0.6317	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 MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>13,705.00</b>	<b>1</b>	<b>507</b>
£ / R	On	31/01/2017	Foreign Exchange Future			16.74100		16.81760			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.83340		16.91790			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.87880		16.96380			0.0000	1,603,486.00	95	51,773
£ / R	On	31/03/2017	Foreign Exchange Future			16.94380		17.02990			0.0000	0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			16.99580		17.08050			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			17.04380		17.12690			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			17.05440		17.13750			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.23680		17.32020			0.0000	172,368.00	10	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			17.56660		17.65220			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.90030		17.98880			0.0000	0.00	0	5,755
<b>Total £ / R Future</b>												<b>1,775,854.00</b>	<b>105</b>	<b>90,445</b>
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			294.99600	331.720	23.04	0.5624	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			252.59600	212.720	23.04	0.4376	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			169.40110	151.426	22.84	0.2182	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,141.50110	1,208.026	22.84	0.7818	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			505.05600	465.859	20.56	0.4787	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			541.25600	587.059	20.56	0.5213	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			131.25980	118.735	23.27	0.1586	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,667.45980	1,739.935	23.27	0.8414	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			78.68460	70.657	23.82	0.1017	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,114.88460	2,191.857	23.82	0.8983	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			3.44910	2.738	33.59	0.0043	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,789.64910	6,873.938	33.59	0.9957	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			3.41360	2.709	33.59	0.0042	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,799.61360	6,883.909	33.59	0.9958	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			17.28220	17.920	29.06	0.0264	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,053.48220	4,139.120	29.06	0.9736	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			3.48490	2.767	33.59	0.0043	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,779.68490	6,863.967	33.59	0.9957	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			255.95280	237.091	22.34	0.2512	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,406.05280	1,473.291	22.34	0.7488	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			680.96400	640.477	20.32	0.5111	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			630.46400	674.677	20.32	0.4889	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,860.15600	6,943.551	27.68	0.9905	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			7.05600	7.351	27.68	0.0095	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			773.48440	732.526	20.04	0.5329	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			635.98440	678.126	20.04	0.4671	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			26.97020	23.302	25.13	0.0236	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,746.77020	6,826.502	25.13	0.9764	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			27.33260	23.623	25.13	0.0239	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,727.13260	6,806.823	25.13	0.9761	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	24.03	Call			27.15080	23.462	25.13	0.0238	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,736.95080	6,816.662	25.13	0.9762	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			947.88820	915.162	19.50	0.4689	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,305.68820	1,358.562	19.50	0.5311	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			955.21070	922.234	19.48	0.4716	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,293.01070	1,345.634	19.48	0.5284	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			951.53980	918.689	19.49	0.4702	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,299.33980	1,352.089	19.49	0.5298	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			149.06120	142.140	23.86	0.0834	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,320.26120	7,401.840	23.86	0.9166	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			150.18470	143.218	23.86	0.0840	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,301.38470	7,382.918	23.86	0.9160	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			149.62200	142.678	23.86	0.0837	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,310.82200	7,392.378	23.86	0.9163	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>1,775,854.00</b>	<b>105</b>	<b>93,945</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11914		0.11951			0.0000	0.00	0	341
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12197		0.12232			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12459		0.12496			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,102</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			12.78150	18.245	24.18	0.0426	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,061.38150	2,104.145	24.18	0.9574	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1.21250	2.273	24.18	0.0066	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,049.81250	3,088.173	24.18	0.9934	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.07930	0.208	24.18	0.0007	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,048.67930	4,086.108	24.18	0.9993	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			11.06010	9.336	23.14	0.0152	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,779.16010	4,812.636	23.14	0.9848	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			82.57060	74.319	23.14	0.0934	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,850.67060	2,877.619	23.14	0.9066	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			31.37940	27.393	23.14	0.0396	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,799.47940	3,830.693	23.14	0.9604	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			231.36020	213.238	22.93	0.1833	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,734.96020	2,754.538	22.93	0.8167	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			120.85810	109.049	22.93	0.1058	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,624.45810	3,650.349	22.93	0.8942	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			60.64120	53.458	22.93	0.0577	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,564.24120	4,594.758	22.93	0.9423	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>4,102</b>
€ / R	On	23/01/2017	Foreign Exchange Future			14.48560		14.47320			0.0000	0.00	0	349

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 Future			14.48560		14.46720			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.50160		14.48600			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.57680		14.56730			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.58920		14.58080			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.63270		14.62450			0.0000	87,006,034.20	5,946	91,342
€ / R	On	15/03/2017	Foreign Exchange Future			14.63940		14.63120			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.69540		14.68830			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.74660		14.73800			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.98150		14.96910			0.0000	1,123,612.50	75	79,681
€ / R	On	18/09/2017	Foreign Exchange Future			15.30500		15.29480			0.0000	0.00	0	1,396
€ / R	On	18/12/2017	Foreign Exchange Future			15.63670		15.62890			0.0000	0.00	0	154
<b>Total € / R Future</b>												<b>88,129,646.70</b>	<b>6,021</b>	<b>175,089</b>
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			21.18290	6.837	20.35	0.0599	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			457.98290	431.237	20.35	0.9401	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			38.43390	25.940	18.66	0.1579	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			381.23390	350.340	18.66	0.8421	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			15.20650	10.682	18.97	0.0536	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			829.20650	809.082	18.97	0.9464	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			40.41100	34.072	18.43	0.0903	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,233.11100	1,217.272	18.43	0.9097	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			132.87460	123.295	17.37	0.2550	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			722.07460	704.095	17.37	0.7450	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			476.20000	458.161	16.63	0.5595	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			12.52280	11.411	21.38	0.0261	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,558.02280	2,548.711	21.38	0.9739	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			5.84750	5.678	27.74	0.0112	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,071.34750	4,062.978	27.74	0.9888	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			5.83780	5.670	27.79	0.0111	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			300.70000	290.861	16.63	0.4405	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,081.33780	4,072.970	27.79	0.9889	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			5.82810	5.661	27.84	0.0111	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,091.32810	4,082.962	27.84	0.9889	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			61.07120	52.907	18.71	0.1094	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,436.57120	1,420.207	18.71	0.8906	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			998.67900	1,000.839	15.98	0.8716	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			64.17900	58.139	15.98	0.1284	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			548.51010	543.056	16.16	0.6582	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			224.01010	210.356	16.16	0.3418	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			226.30040	215.630	17.14	0.3458	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			655.10040	636.230	17.14	0.6542	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			249.80200	241.176	17.47	0.3371	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			781.50200	765.776	17.47	0.6629	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			449.81970	445.812	16.80	0.4980	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			511.81970	499.212	16.80	0.5020	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			38.33260	24.897	20.43	0.0337	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	19.20	Put			4,269.23260	4,243.397	20.43	0.9663	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			275.12550	273.398	18.66	0.2660	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			279.26510	270.065	16.39	0.2667	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,566.02550	1,551.898	18.66	0.7340	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			38.81930	25.430	20.44	0.0344	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,249.71930	4,223.930	20.44	0.9656	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			38.57510	25.163	20.43	0.0340	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,259.47510	4,233.663	20.43	0.9660	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,138.36510	1,141.565	16.39	0.7333	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			145.91410	142.943	22.73	0.1124	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,331.11410	4,317.943	22.73	0.8876	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			146.59490	143.647	22.69	0.1131	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,311.79490	4,298.647	22.69	0.8869	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			146.25370	143.293	22.71	0.1128	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,321.45370	4,308.293	22.71	0.8872	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			406.46770	408.124	19.85	0.2525	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,837.56770	2,831.424	19.85	0.7475	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			405.02180	406.657	19.86	0.2517	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,846.12180	2,839.957	19.86	0.7483	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			158.42150	157.015	23.80	0.1019	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,939.52150	5,930.315	23.80	0.8981	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			407.92460	409.592	19.84	0.2533	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,829.02460	2,822.892	19.84	0.7467	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,680</b>
<b>Total € / R</b>												<b>88,129,646.70</b>	<b>6,021</b>	<b>176,769</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.31090		10.36910			0.0000	82,487.20	8	22,290
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.47920		10.53780			0.0000	0.00	0	125
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.63260		10.69130			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.78670		10.84580			0.0000	0.00	0	33
<b>Total AU\$ / R Future</b>												<b>82,487.20</b>	<b>8</b>	<b>22,673</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,577.14110	1,634.537	18.73	0.9793	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			6.12440	5.358	18.78	0.0204	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,587.02440	1,644.458	18.78	0.9796	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			6.01050	5.281	18.83	0.0201	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,596.91050	1,654.381	18.83	0.9799	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			6.24110	5.437	18.73	0.0207	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			59.91060	53.877	16.68	0.1051	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,572.11060	1,624.677	16.68	0.8949	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			59.16130	53.192	16.69	0.1039	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,581.36130	1,633.992	16.69	0.8961	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			58.42170	52.517	16.70	0.1027	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,590.62170	1,643.317	16.70	0.8973	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			126.50600	116.556	16.11	0.1669	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
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,605.20600	1,653.956	16.11	0.8331	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			125.37280	115.501	16.12	0.1656	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,614.07280	1,662.901	16.12	0.8344	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			124.24810	114.455	16.14	0.1643	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,622.94810	1,671.855	16.14	0.8357	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,289.54000	1,332.555	15.17	0.7221	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			263.46040	247.378	15.18	0.2762	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,297.66040	1,340.678	15.18	0.7238	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			267.23460	251.146	15.16	0.2797	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,281.43460	1,324.446	15.16	0.7203	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			265.34000	249.255	15.17	0.2779	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>82,487.20</b>	<b>8</b>	<b>22,673</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.25220		10.35480			0.0000	0.00	0	69
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.45530		10.55800			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.64170		10.74490			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>69</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			3.59850	3.910	24.92	0.0121	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,378.79850	2,481.710	24.92	0.9879	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			3.58660	3.899	24.98	0.0120	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,388.78660	2,491.700	24.98	0.9880	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			3.57480	3.889	25.05	0.0120	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,398.77480	2,501.689	25.05	0.9880	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			119.88740	102.510	17.74	0.1698	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,291.88740	1,377.210	17.74	0.8302	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			118.54770	101.336	17.75	0.1682	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,300.54770	1,386.036	17.75	0.8318	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			117.22290	100.175	17.77	0.1665	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,309.22290	1,394.875	17.77	0.8335	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			347.56340	313.227	16.26	0.3539	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			882.66340	951.527	16.26	0.6461	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			344.67700	310.682	16.27	0.3516	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			889.77700	958.982	16.27	0.6484	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			341.81670	308.160	16.29	0.3493	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			896.91670	966.460	16.29	0.6507	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>69</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			13.63660		13.65090			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.97890		13.98940			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.30110		14.31380			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 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			10.18230	9.841	27.93	0.0194	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,409.28230	3,423.241	27.93	0.9806	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			10.15490	9.814	27.98	0.0193	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,419.25490	3,433.214	27.98	0.9807	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			10.12770	9.789	28.03	0.0192	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,429.22770	3,443.188	28.03	0.9808	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			177.58390	170.348	20.35	0.1821	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,058.18390	2,061.448	20.35	0.8179	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			176.36890	169.142	20.36	0.1810	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,066.96890	2,070.242	20.36	0.8190	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			175.16020	167.942	20.38	0.1799	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,075.76020	2,079.042	20.38	0.8201	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			493.94360	484.881	19.28	0.3498	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,560.14360	1,563.781	19.28	0.6502	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			491.59660	482.565	19.29	0.3484	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,567.79660	1,571.465	19.29	0.6516	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			489.26210	480.267	19.31	0.3470	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,575.46210	1,579.166	19.31	0.6530	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CNH / R	On	13/03/2017	Foreign Exchange Future			1.98580		1.99490			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99900		2.00940			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01610		2.02690			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			10.36340	10.856	26.73	0.0157	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,861.36340	4,952.856	26.73	0.9843	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			10.19980	10.672	27.08	0.0153	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,961.19980	5,052.672	27.08	0.9847	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			10.04860	10.500	27.43	0.0149	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,061.04860	5,152.500	27.43	0.9851	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			235.16100	218.598	19.19	0.1746	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,741.16100	2,828.598	19.19	0.8254	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			260.99620	242.610	19.00	0.1912	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,566.99620	2,652.610	19.00	0.8088	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			247.72830	230.273	19.10	0.1827	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,653.72830	2,740.273	19.10	0.8173	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,976.84180	2,048.243	17.65	0.6587	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			700.99780	661.034	17.51	0.3639	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,831.99780	1,900.034	17.51	0.6361	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			672.34630	634.622	17.58	0.3525	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
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,903.34630	1,973.622	17.58	0.6475	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			645.84180	609.243	17.65	0.3413	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		1.96760			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.01680		2.01510			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			29.24900	28.494	22.18	0.0436	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,153.24900	3,140.494	22.18	0.9564	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			33.08860	31.680	21.55	0.0489	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,957.08860	2,943.680	21.55	0.9511	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			31.08510	30.019	21.87	0.0461	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,055.08510	3,042.019	21.87	0.9539	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			384.69740	384.708	18.01	0.2821	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,933.69740	1,916.709	18.01	0.7179	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			364.49190	364.387	18.09	0.2699	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,013.49190	1,996.387	18.09	0.7301	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			405.98290	406.125	17.92	0.2948	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,854.98290	1,838.125	17.92	0.7052	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			1.76750		1.77690			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.80130		1.81060			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.83090		1.84020			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			14.34170	15.379	25.23	0.0250	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,645.34170	3,740.379	25.23	0.9750	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			14.05090	15.036	25.65	0.0241	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,745.05090	3,840.036	25.65	0.9759	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			13.78620	14.723	26.07	0.0234	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,844.78620	3,939.723	26.07	0.9766	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			350.19510	329.731	20.16	0.2522	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,044.19510	2,116.730	20.16	0.7478	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			385.93700	363.674	19.87	0.2746	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,879.93700	1,950.674	19.87	0.7254	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			367.57960	346.238	20.01	0.2632	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,961.57960	2,033.238	20.01	0.7368	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			675.83360	645.086	19.23	0.3602	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,873.83360	1,936.086	19.23	0.6398	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
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			728.04050	694.856	19.00	0.3829	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,726.04050	1,785.856	19.00	0.6171	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			700.91840	669.180	19.11	0.3714	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,798.91840	1,860.180	19.11	0.6286	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			0.13100		0.13140			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13100		0.13130			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13100		0.13130			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			9.76890		9.83770			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.92300		9.99050			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.06140		10.13000			0.0000	0.00	0	0
<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	11.11	Call			11.28200	9.474	18.55	0.0358	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,283.58200	1,350.574	18.55	0.9642	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			11.76330	9.812	18.45	0.0370	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,264.06330	1,330.912	18.45	0.9630	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			11.51970	9.641	18.50	0.0364	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,273.81970	1,340.741	18.50	0.9636	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			120.33730	109.518	16.69	0.1954	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,069.83730	1,126.518	16.69	0.8046	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			118.89480	108.128	16.71	0.1933	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,078.39480	1,135.128	16.71	0.8067	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			117.46820	106.756	16.73	0.1912	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,086.96820	1,143.756	16.73	0.8088	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			323.73850	299.660	15.50	0.3684	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			773.73850	818.260	15.50	0.6316	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			320.74390	296.982	15.52	0.3658	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			780.74390	825.582	15.52	0.6342	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			326.75910	302.365	15.49	0.3711	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			766.75910	810.965	15.49	0.6289	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			1.28790		1.29780			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30780		1.31790			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32400		1.33420			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 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			1,222.00000	1,321.000		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			1,322.00000	1,421.000		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			1,422.00000	1,521.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Put			721.00000	822.000		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			821.00000	922.000		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			621.00000	722.000		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 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			258.00000	360.000		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			358.00000	460.000		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			458.00000	560.000		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			1.23160		1.23140			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.23490		1.23460			0.0000	0.00	0	8,095
QUANTO £On 18/09/2017 Foreign Exchange Future			1.23820		1.23810			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			1.06770		1.06160			0.0000	0.00	0	718
QUANTO €On 19/06/2017 Foreign Exchange Future			1.07330		1.06700			0.0000	0.00	0	25,352
QUANTO €On 18/09/2017 Foreign Exchange Future			1.07880		1.07270			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>26,070</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>26,070</b>
RAIN On 13/03/2017 Foreign Exchange Future			22,919.22000		22,978.74000			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			9.59720		9.63350			0.0000	0.00	0	35
SGD / R On 19/06/2017 Foreign Exchange Future			9.77850		9.81340			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 SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			8.90990	7.830	18.79	0.0304	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,365.40990	1,400.630	18.79	0.9696	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			8.73810	7.700	18.84	0.0299	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,375.23810	1,410.500	18.84	0.9701	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			8.57040	7.574	18.89	0.0294	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,385.07040	1,420.374	18.89	0.9706	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			159.05030	150.372	16.14	0.2592	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			855.65030	881.872	16.14	0.7408	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			157.10890	148.519	16.16	0.2566	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			863.70890	890.019	16.16	0.7434	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			155.19330	146.690	16.18	0.2539	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			871.79330	898.190	16.18	0.7461	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>35</b>
TRY / R	On	13/03/2017	Foreign Exchange Future			3.55370		3.54520			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.52620		3.51880			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			0.46800	0.549	30.95	0.0044	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,315.26800	1,306.849	30.95	0.9956	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.44190	0.519	30.95	0.0042	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,325.24190	1,316.819	30.95	0.9958	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.41710	0.490	30.95	0.0039	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,335.21710	1,326.790	30.95	0.9961	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			15.07490	14.962	19.87	0.0777	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			756.27490	748.762	19.87	0.9223	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			14.62080	14.552	19.92	0.0757	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			765.82080	758.352	19.92	0.9243	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			14.18120	14.154	19.98	0.0738	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			775.38120	767.954	19.98	0.9262	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			1.35510		1.34910			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31600		1.30020			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.28200		1.25220			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1,048,464,988.50	75,825	1,045,608
Total Options									8,712,256.40	38,100	1,331,724
Grand Total:									1,057,177,244.90	113,925	2,377,332