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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/01/2017 Foreign Exchange Future			13.53900		13.59210			0.0000	1,895,460.00	140	0
\$ / R On 25/01/2017 Foreign Exchange Future			13.54140		13.59210			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.54140		13.59220			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.54390		13.59470			0.0000	0.00	0	450
\$ / R On 30/01/2017 Foreign Exchange Future			13.55140		13.60220			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.55390		13.60470			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.59690		13.64530			0.0000	0.00	0	487
\$ / R On 22/02/2017 Foreign Exchange Future			13.60950		13.65730			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.61210		13.65970			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.61460		13.66210			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.62220		13.66920			0.0000	0.00	0	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.62470		13.67180			0.0000	27,249.40	2	712
\$ / R On 01/03/2017 Foreign Exchange Future			13.62730		13.67430			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.65770		13.70500			0.0000	416,040,857.40	30,462	449,595
\$ / R On 29/03/2017 Foreign Exchange Future			13.66280		13.71010			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.70340		13.75170			0.0000	0.00	0	4,019
\$ / R On 11/04/2017 Foreign Exchange Future			13.73120		13.78170			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.73370		13.78440			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.73630		13.78710			0.0000	0.00	0	394
\$ / R On 18/04/2017 Foreign Exchange Future			13.74890		13.80080			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.75650		13.80890			0.0000	0.00	0	70

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 Future			13.76660		13.81980			0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Future			13.77420		13.82740			0.0000	0.00	0	2,200
\$ / R	On	26/05/2017	Foreign Exchange Future			13.84520		13.89800			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.90600		13.95860			0.0000	3,685,090.00	265	205,046
\$ / R	On	28/06/2017	Foreign Exchange Future			13.92880		13.98130			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.96430		14.01660			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.98710		14.03930			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.00230		14.05440			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.08590		14.13700			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.13650		14.18700			0.0000	8,481,900.00	600	8,463
\$ / R	On	27/09/2017	Foreign Exchange Future			14.15930		14.20950			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.22510		14.27460			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.23520		14.28460			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.31580		14.36500			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.36620		14.41520			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.37630		14.42530			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.59680		14.64300			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.82830		14.87030			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>430,130,556.80</b>	<b>31,469</b>	<b>701,937</b>
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			5.84960	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			473.74960	521.000	22.00	1.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			13.97830	6.602	32.72	0.0488	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			521.87830	565.202	32.72	0.9512	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			0.10370	0.048	62.63	0.0003	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,298.00370	2,348.648	62.63	0.9997	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			23.58600	12.954	28.01	0.0833	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			461.38600	501.554	28.01	0.9167	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			1.58030	1.103	38.77	0.0063	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,406.88030	1,457.203	38.77	0.9937	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			187.01460	136.125	19.98	0.5658	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			92.31460	92.225	19.98	0.4342	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			64.98140	40.793	22.92	0.2210	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			270.28140	296.893	22.92	0.7790	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			8.22230	5.277	31.41	0.0308	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			823.52230	871.377	31.41	0.9692	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			24.97170	12.653	21.98	0.0702	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			602.77170	641.253	21.98	0.9298	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			53.06390	32.015	20.19	0.1537	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			428.36390	458.115	20.19	0.8463	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			30.69840	16.838	21.16	0.0872	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			575.99840	612.938	21.16	0.9128	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			3.81160	1.216	28.65	0.0066	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,469.11160	1,517.316	28.65	0.9934	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			78.12930	58.948	19.65	0.1631	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			752.82930	782.048	19.65	0.8369	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			14.48070	12.491	21.64	0.0409	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,399.18070	1,445.591	21.64	0.9591	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			282.07100	242.640	17.54	0.5008	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			246.77100	255.740	17.54	0.4992	0.00	0	50,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			210.41520	178.574	18.01	0.3769	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			403.11520	419.074	18.01	0.6231	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			277.85280	241.098	17.54	0.4657	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			308.15280	318.998	17.54	0.5343	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			379.26140	336.867	17.22	0.5758	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			217.16140	222.267	17.22	0.4242	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			22.82500	16.158	21.66	0.0459	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,560.72500	1,601.559	21.66	0.9541	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			277.84270	242.918	17.64	0.4482	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			348.64270	360.718	17.64	0.5518	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			137.92140	114.450	19.10	0.2437	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			696.12140	719.750	19.10	0.7563	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			173.12600	146.478	18.77	0.2943	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			598.82600	619.178	18.77	0.7057	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,517.34140	1,466.577	16.34	0.9723	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			12.34140	8.877	16.34	0.0277	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,230.63320	1,179.868	16.05	0.9377	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			25.63320	22.168	16.05	0.0623	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			802.63900	755.446	16.76	0.7979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			97.63900	97.746	16.76	0.2021	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			727.78640	681.302	16.89	0.7595	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			122.78640	123.602	16.89	0.2405	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			657.07290	611.506	17.02	0.7183	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			152.07290	153.806	17.02	0.2817	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			616.71330	571.798	17.09	0.6926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			171.71330	174.098	17.09	0.3074	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			471.35050	429.800	17.40	0.5848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			266.35050	272.100	17.40	0.4152	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			779.76320	732.762	16.80	0.7867	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			104.76320	105.062	16.80	0.2133	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			370.03760	333.391	17.71	0.4939	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			365.03760	375.691	17.71	0.5061	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			348.72650	313.100	17.84	0.4720	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			393.72650	405.400	17.84	0.5280	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			623.32900	578.302	17.08	0.6969	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			168.32900	170.602	17.08	0.3031	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			257.47210	227.105	18.49	0.3701	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			552.47210	569.405	18.49	0.6299	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			227.46810	199.200	18.74	0.3337	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			622.46810	641.500	18.74	0.6663	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			393.69860	354.795	17.59	0.5163	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			338.69860	347.095	17.59	0.4837	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	14.40	Call			155.99240	133.498	19.50	0.2404	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			850.99240	875.798	19.50	0.7596	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			148.13560	126.383	19.59	0.2297	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			883.13560	908.683	19.59	0.7703	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			291.04720	258.564	18.23	0.4091	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			486.04720	500.864	18.23	0.5909	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			117.26580	98.668	20.01	0.1862	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,032.26580	1,060.968	20.01	0.8138	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			112.77170	94.669	20.08	0.1797	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,057.77170	1,086.969	20.08	0.8203	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			177.01260	152.795	19.26	0.2689	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			772.01260	795.095	19.26	0.7311	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			80.34070	66.121	20.69	0.1314	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,285.34070	1,318.421	20.69	0.8686	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			75.27410	61.718	20.80	0.1237	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,330.27410	1,364.018	20.80	0.8763	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			137.05960	116.393	19.73	0.2143	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			932.05960	958.693	19.73	0.7857	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			62.25550	50.229	21.05	0.1033	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,457.25550	1,492.529	21.05	0.8967	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			51.46430	41.230	21.25	0.0869	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,576.46430	1,613.530	21.25	0.9131	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			83.54580	68.915	20.62	0.1363	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,258.54580	1,291.215	20.62	0.8637	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			43.10490	34.327	21.44	0.0739	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,688.10490	1,726.627	21.44	0.9261	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			42.46990	33.806	21.46	0.0729	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,697.46990	1,736.106	21.46	0.9271	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			71.45370	58.410	20.89	0.1178	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,366.45370	1,400.710	20.89	0.8822	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			34.47820	27.274	21.68	0.0602	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,829.47820	1,869.574	21.68	0.9398	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			25.54070	20.051	21.99	0.0456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,020.54070	2,062.351	21.99	0.9544	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			43.74820	34.856	21.43	0.0749	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,678.74820	1,717.156	21.43	0.9251	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			21.96620	17.190	22.15	0.0396	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,116.96620	2,159.490	22.15	0.9604	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			16.23190	12.638	22.46	0.0299	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,311.23190	2,354.938	22.46	0.9701	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			35.52370	28.125	21.65	0.0618	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,810.52370	1,850.425	21.65	0.9382	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			8.01950	6.547	23.58	0.0160	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,803.01950	2,848.847	23.58	0.9840	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			7.20280	5.918	24.82	0.0139	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,052.20280	3,098.218	24.82	0.9861	0.00	0	1,800

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	15.74	Call			24.04690	18.854	22.05	0.0431	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,059.04690	2,101.154	22.05	0.9569	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			6.00700	5.007	27.60	0.0109	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,611.00700	3,657.307	27.60	0.9891	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			2.08060	1.578	29.79	0.0036	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,727.08060	4,773.878	29.79	0.9964	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			11.62940	9.021	22.80	0.0219	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,526.62940	2,571.321	22.80	0.9781	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.84020	0.615	29.79	0.0015	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,295.84020	5,342.914	29.79	0.9985	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.44980	0.321	29.79	0.0008	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,675.44980	5,722.621	29.79	0.9992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			6.58100	5.442	26.06	0.0124	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,301.58100	3,347.742	26.06	0.9876	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.01720	0.011	29.79	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,535.01720	7,582.311	29.79	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.01240	0.008	29.79	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,715.01240	7,762.308	29.79	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			2.04840	1.552	29.79	0.0035	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,737.04840	4,783.852	29.79	0.9965	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			65.03800	54.110	21.50	0.0964	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,794.93800	1,831.310	21.50	0.9036	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			527.47790	488.168	17.57	0.5788	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			317.37790	325.368	17.57	0.4212	0.00	0	60
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			176.93630	156.832	19.97	0.2376	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,045.23630	1,073.432	19.97	0.7624	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			402.61650	371.617	18.37	0.4462	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			560.91650	580.417	18.37	0.5538	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			527.84580	491.107	17.84	0.5423	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			403.44580	417.407	17.84	0.4577	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			471.33310	437.252	18.02	0.5007	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			466.93310	483.552	18.02	0.4993	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			402.88590	372.120	18.39	0.4444	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			568.48590	588.420	18.39	0.5556	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			20.76430	18.635	24.18	0.0321	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,256.36430	3,304.935	24.18	0.9679	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			411.14720	380.311	18.39	0.4491	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			564.04720	584.011	18.39	0.5509	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			286.68340	262.838	19.28	0.3288	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			875.88340	903.938	19.28	0.6712	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			319.80000	294.828	19.14	0.3547	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			820.90000	848.329	19.14	0.6453	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			101.41070	90.477	21.76	0.1266	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			1,971.61070	2,013.877	21.76	0.8734	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			43.98360	37.986	23.33	0.0576	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,894.18360	2,941.386	23.33	0.9424	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			514.23940	480.591	18.01	0.5073	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			494.43940	513.991	18.01	0.4927	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			398.71590	369.981	18.63	0.4172	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			678.91590	703.381	18.63	0.5828	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			174.83760	159.016	20.63	0.2075	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,415.03760	1,452.416	20.63	0.7925	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			664.56870	625.008	17.58	0.6047	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			344.76870	358.408	17.58	0.3953	0.00	0	60
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			367.68510	340.847	18.90	0.3861	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			770.28510	796.647	18.90	0.6139	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			784.60650	745.956	17.58	0.6173	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			386.60650	400.756	17.58	0.3827	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			130.94750	120.264	21.71	0.1423	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,202.94750	2,245.064	21.71	0.8577	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			627.88980	596.464	18.19	0.4998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			669.28980	690.464	18.19	0.5002	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			584.41260	554.409	18.38	0.4735	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			735.81260	758.409	18.38	0.5265	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			558.23630	529.128	18.49	0.4572	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			153.08520	158.104	16.82	0.1852	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			226.70290	234.246	16.98	0.2485	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			702.19000	668.078	17.93	0.5418	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			573.59000	592.078	17.93	0.4582	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			54.35050	48.396	25.00	0.0548	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,245.75050	4,292.397	25.00	0.9452	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,401.68520	1,354.104	16.82	0.8148	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,727.76560	4,776.029	25.00	0.9617	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			14.94400	12.850	25.00	0.0170	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,766.34400	5,816.850	25.00	0.9830	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			143.38120	133.339	21.76	0.1438	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,444.78120	2,487.339	21.76	0.8562	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,185.30290	1,140.246	16.98	0.7515	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,877.71830	2,922.892	22.43	0.8902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			56.66110	52.471	25.00	0.0588	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,148.06110	4,196.471	25.00	0.9412	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			169.81610	158.200	21.40	0.1673	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,211.21610	2,252.200	21.40	0.8327	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			36.36560	32.029	25.00	0.0383	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,300.47200	2,342.085	21.54	0.8422	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			149.05950	138.672	21.68	0.1489	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,390.45950	2,432.672	21.68	0.8511	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			196.29570	183.168	21.09	0.1901	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,017.69570	2,057.168	21.09	0.8099	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			106.31830	98.892	22.43	0.1098	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,078.82130	2,118.793	21.19	0.8175	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			186.18870	173.631	21.20	0.1815	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,087.58870	2,127.631	21.20	0.8185	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			234.89890	219.682	20.72	0.2223	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,786.29890	1,823.682	20.72	0.7777	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			159.07200	148.085	21.54	0.1578	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,794.73540	1,832.201	20.73	0.7790	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			231.78550	216.728	20.75	0.2197	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,803.18550	1,840.729	20.75	0.7803	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			350.71830	330.171	19.70	0.3141	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,282.11830	1,314.171	19.70	0.6859	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			187.42130	174.793	21.19	0.1825	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,694.23320	1,730.681	20.56	0.7632	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			236.47330	221.173	20.70	0.2236	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,777.87330	1,815.173	20.70	0.7764	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			529.69190	501.593	18.62	0.4390	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			831.09190	855.593	18.62	0.5610	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			233.33540	218.201	20.73	0.2210	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			877.27740	902.648	18.74	0.5766	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			452.31390	427.136	19.02	0.3874	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			993.71390	1,021.136	19.02	0.6126	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			576.81570	547.069	18.41	0.4688	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			748.21570	771.069	18.41	0.5312	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			252.83320	236.681	20.56	0.2368	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			779.63630	803.128	18.49	0.5428	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			540.22880	511.753	18.57	0.4457	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			811.62880	835.753	18.57	0.5543	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			683.92910	650.316	17.99	0.5318	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			595.32910	614.316	17.99	0.4682	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			505.87740	478.648	18.74	0.4234	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,419.56340	2,461.495	21.65	0.8447	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			900.99700	862.984	17.49	0.6295	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			419.69700	434.184	17.49	0.3705	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			160.86340	150.295	21.65	0.1553	0.00	0	60
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			726.46520	693.782	18.08	0.5279	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			659.86520	679.482	18.08	0.4721	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			80.05920	76.045	24.55	0.0771	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,043.45920	4,091.745	24.55	0.9229	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			530.30040	504.768	19.00	0.4070	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,051.00040	1,077.668	19.00	0.5930	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			180.82010	170.648	21.75	0.1601	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,656.42010	2,698.348	21.75	0.8399	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			999.64010	962.070	17.47	0.6391	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			445.24010	459.770	17.47	0.3609	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,107.03470	1,070.482	17.44	0.6490	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			470.03470	484.582	17.44	0.3510	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			204.71000	195.397	21.92	0.1661	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,907.71000	2,949.497	21.92	0.8339	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,033.34920	1,000.011	17.77	0.6025	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		606.34920	623.511	17.77	0.3975	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		826.70420	797.790	18.38	0.5138	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		859.70420	881.290	18.38	0.4862	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		731.89230	705.379	18.72	0.4687	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		228.11340	237.488	16.90	0.2048	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		300.98500	310.538	17.07	0.2492	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,229.38500	1,191.337	17.32	0.6745	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		442.38500	454.837	17.32	0.3255	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		191.36340	184.457	22.67	0.1492	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,394.36340	3,437.957	22.67	0.8508	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,665.11340	1,623.988	16.90	0.7952	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,968.86640	4,014.283	23.74	0.8779	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.43	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,813.00000	985,863.500	24.43	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		218.53740	209.956	22.04	0.1692	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,061.53740	3,103.456	22.04	0.8308	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,487.98500	1,447.038	17.07	0.7508	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,375.72560	3,419.251	22.63	0.8498	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		192.04270	185.104	22.65	0.1497	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,385.04270	3,428.604	22.65	0.8503	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		291.93960	279.790	21.28	0.2182	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,504.93960	2,543.290	21.28	0.7818	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		155.86640	150.783	23.74	0.1221	467,277.45	3,099	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,855.56290	2,895.962	21.75	0.8146	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		221.50850	212.309	21.99	0.1710	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,034.50850	3,075.809	21.99	0.8290	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		787.40170	759.459	18.52	0.4954	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		920.40170	942.959	18.52	0.5046	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		192.72560	185.751	22.63	0.1502	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,014.89230	1,038.879	18.72	0.5313	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		657.53880	633.049	19.02	0.4312	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,160.53880	1,186.549	19.02	0.5688	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,038.33040	1,004.899	17.76	0.6045	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		601.33040	618.399	17.76	0.3955	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		242.56290	232.462	21.75	0.1854	0.00	0	110
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,198.77730	1,163.353	17.43	0.6570	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		489.27730	504.053	17.43	0.3430	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		225.08120	217.097	22.18	0.1704	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,145.58120	3,187.797	22.18	0.8296	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		715.35490	692.011	19.11	0.4360	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,250.75490	1,276.911	19.11	0.5640	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		246.25060	238.968	22.53	0.1737	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,411.65060	3,453.768	22.53	0.8263	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,294.16040	1,257.992	17.44	0.6646	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		509.56040	522.792	17.44	0.3354	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	28/11/2017	Foreign Exchange Option	13.50	Call			1,391.34510	1,355.911	17.44	0.6722	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			526.34510	540.112	17.44	0.3278	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			273.76690	267.097	22.83	0.1799	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,648.76690	3,691.297	22.83	0.8201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,541.23260	1,505.411	17.33	0.7013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			476.03260	489.211	17.33	0.2987	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,522.89050	1,487.218	17.35	0.6964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			487.69050	501.018	17.35	0.3036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,189.58920	1,159.566	17.99	0.5935	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			774.38920	793.366	17.99	0.4065	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			278.83070	274.218	23.23	0.1769	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,923.63070	3,968.018	23.23	0.8231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			345.34370	337.966	22.01	0.2171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,220.14370	3,261.766	22.01	0.7829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			344.15340	336.993	22.03	0.2165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,228.95340	3,270.793	22.03	0.7835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			343.14320	336.024	22.04	0.2159	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,237.94320	3,279.824	22.04	0.7841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			360.04100	350.551	21.84	0.2247	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,114.84100	3,154.351	21.84	0.7753	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			356.29310	346.936	21.87	0.2227	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,141.09310	3,180.736	21.87	0.7773	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			351.37620	342.906	21.93	0.2202	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,176.17620	3,216.706	21.93	0.7798	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			449.37390	436.828	21.13	0.2726	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,584.17390	2,620.628	21.13	0.7274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			407.50880	396.378	21.44	0.2505	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,812.30880	2,850.178	21.44	0.7495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			365.10850	355.442	21.79	0.2275	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,079.90850	3,119.242	21.79	0.7725	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			977.98130	951.736	18.63	0.5144	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,062.78130	1,085.536	18.63	0.4856	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			966.48090	940.465	18.67	0.5098	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,081.28090	1,104.265	18.67	0.4902	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			551.44240	535.590	20.51	0.3243	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,136.24240	2,169.390	20.51	0.6757	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,148.41420	1,119.139	18.11	0.5788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			823.21420	842.939	18.11	0.4212	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,121.76780	1,092.977	18.19	0.5691	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			856.56780	876.777	18.19	0.4309	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,108.67780	1,080.134	18.23	0.5643	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			873.47780	893.934	18.23	0.4357	0.00	0	16,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,463.61870	1,429.177	17.46	0.6774	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			538.31870	552.877	17.46	0.3226	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			288.45520	280.693	23.08	0.1802	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,883.15520	3,924.393	23.08	0.8198	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	19/03/2018	Foreign Exchange Option	17.49	Call			489.77550	479.290	22.01	0.2585	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,336.77550	3,372.490	22.01	0.7415	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			488.38980	477.951	22.02	0.2579	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,345.38980	3,381.151	22.02	0.7421	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			487.00420	476.814	22.03	0.2573	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,354.00420	3,390.014	22.03	0.7427	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			634.98260	621.719	22.06	0.2912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,474.68260	3,503.420	22.06	0.7088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,932.75140	1,900.194	18.12	0.6903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			702.45140	711.894	18.12	0.3097	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			638.07470	624.742	22.04	0.2924	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,457.77470	3,486.442	22.04	0.7076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			636.52610	623.232	22.05	0.2918	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,466.22610	3,494.932	22.05	0.7082	0.00	0	0
<b>Total \$ / R Option</b>												<b>467,277.45</b>	<b>3,099</b>	<b>1,326,544</b>
<b>Total \$ / R</b>												<b>430,597,834.25</b>	<b>34,568</b>	<b>2,028,481</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.65770		13.70500			0.0000	191,207.80	14	461
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.90600		13.95860			0.0000	0.00	0	44
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.13650		14.18700			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>191,207.80</b>	<b>14</b>	<b>505</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			660.28190	545.848	26.01	0.0124	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			329,160.28190	333,775.848	26.01	0.9876	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			658.09570	544.190	26.06	0.0124	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			330,158.09570	334,774.190	26.06	0.9876	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			655.93250	542.534	26.11	0.0123	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			331,155.93250	335,772.534	26.11	0.9877	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			13,357.69130	12,413.611	21.91	0.1349	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			254,497.69130	258,813.611	21.91	0.8651	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			13,272.25720	12,333.521	21.93	0.1341	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			255,412.25720	259,733.521	21.93	0.8659	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			13,187.42330	12,254.001	21.94	0.1333	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			256,327.42330	260,654.001	21.94	0.8667	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			53,002.90920	50,972.017	19.67	0.3623	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			148,302.90920	151,322.017	19.67	0.6377	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			52,753.97220	50,731.384	19.69	0.3609	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			149,053.97220	152,081.384	19.69	0.6391	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			52,506.33360	50,492.024	19.70	0.3595	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			149,806.33360	152,842.024	19.70	0.6405	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>191,207.80</b>	<b>14</b>	<b>505</b>
£ / R	On	31/01/2017	Foreign Exchange Future			16.88500		16.74100			0.0000	0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	28/02/2017	Foreign Exchange Future			16.98270		16.83340			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			17.02840		16.87880			0.0000	14,678,480.80	862	51,769
£ / R	On	31/03/2017	Foreign Exchange Future			17.09280		16.94380			0.0000	0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			17.14190		16.99580			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			17.18720		17.04380			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			17.19780		17.05440			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.38210		17.23680			0.0000	0.00	0	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			17.71570		17.56660			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			18.05320		17.90030			0.0000	0.00	0	5,755
<b>Total £ / R Future</b>												<b>14,678,480.80</b>	<b>862</b>	<b>90,441</b>
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			331.72030	227.226	24.04	0.4763	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			212.72030	252.226	24.04	0.5237	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			151.42600	165.868	22.54	0.2420	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,208.02600	1,073.168	22.54	0.7580	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			465.85890	516.623	20.20	0.5237	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			587.05890	488.223	20.20	0.4763	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			118.73490	128.044	22.97	0.1729	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,739.93490	1,599.644	22.97	0.8271	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			70.65660	77.578	23.74	0.1120	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,191.85660	2,049.178	23.74	0.8880	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2.73770	2.514	33.49	0.0040	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,873.93770	6,724.114	33.49	0.9960	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			2.70880	2.487	33.49	0.0040	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,883.90880	6,734.087	33.49	0.9960	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			17.92030	15.402	28.22	0.0241	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,139.12030	3,987.002	28.22	0.9759	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2.76700	2.542	33.49	0.0041	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,863.96700	6,714.142	33.49	0.9959	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,473.29140	1,344.048	22.03	0.7278	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			237.09140	256.848	22.03	0.2722	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			640.47710	696.737	20.04	0.5465	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			674.67710	584.837	20.04	0.4535	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,943.55100	6,801.333	28.01	0.9892	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			7.35100	8.533	28.01	0.0108	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			732.52630	791.856	19.79	0.5656	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			678.12630	594.056	19.79	0.4344	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			23.30190	24.458	25.01	0.0248	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,826.50190	6,682.358	25.01	0.9752	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			23.62310	24.798	25.01	0.0251	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,806.82310	6,662.698	25.01	0.9749	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			23.46200	24.627	25.01	0.0249	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,816.66200	6,672.527	25.01	0.9751	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			915.16210	968.970	19.31	0.4889	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,358.56210	1,263.270	19.31	0.5111	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			922.23440	976.463	19.29	0.4917	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,345.63440	1,250.763	19.29	0.5083	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			918.68870	972.713	19.30	0.4903	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,352.08870	1,257.013	19.30	0.5097	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			142.13970	152.750	23.87	0.0883	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,401.83970	7,259.550	23.87	0.9117	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			143.21780	153.900	23.87	0.0889	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,382.91780	7,240.700	23.87	0.9111	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			142.67780	153.324	23.87	0.0886	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,392.37780	7,250.124	23.87	0.9114	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>14,678,480.80</b>	<b>862</b>	<b>93,941</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12019		0.11914			0.0000	34,134.24	284	625
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12298		0.12197			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12564		0.12459			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>34,134.24</b>	<b>284</b>	<b>4,386</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			18.24500	15.827	23.17	0.0397	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,104.14500	1,996.727	23.17	0.9603	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			2.27270	1.616	23.17	0.0051	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,088.17270	2,982.516	23.17	0.9949	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.20820	0.114	23.17	0.0004	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,086.10820	3,981.014	23.17	0.9996	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			9.33610	9.805	23.01	0.0160	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,812.63610	4,712.105	23.01	0.9840	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			74.31900	79.207	23.01	0.0990	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,877.61900	2,781.507	23.01	0.9010	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			27.39350	29.034	23.01	0.0419	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,830.69350	3,731.334	23.01	0.9581	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			213.23810	215.983	22.46	0.1877	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,754.53810	2,651.883	22.46	0.8123	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			109.04910	123.812	23.24	0.1162	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,650.34910	3,559.712	23.24	0.8838	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			53.45830	69.372	23.81	0.0699	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,594.75830	4,505.272	23.81	0.9301	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>34,134.24</b>	<b>284</b>	<b>4,386</b>
€ / R	On	23/01/2017	Foreign Exchange Future			14.51550		14.48560			0.0000	5,065,909.50	349	0
€ / R	On	25/01/2017	Foreign Exchange Future			14.51820		14.48560			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.53490		14.50160			0.0000	0.00	0	12
€ / R	On	06/02/2017	Foreign Exchange Future			14.55480		14.52540			0.0000	5,079,625.20	349	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.61410		14.57680			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.62730		14.58920			0.0000	0.00	0	35

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 Future			14.67080		14.63270			0.0000	91,340,400.80	6,226	86,356
€ / R	On	15/03/2017	Foreign Exchange Future			14.67760		14.63940			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.73250		14.69540			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.78050		14.74660			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			15.01260		14.98150			0.0000	3,002,520.00	200	79,681
€ / R	On	18/09/2017	Foreign Exchange Future			15.33910		15.30500			0.0000	0.00	0	1,396
€ / R	On	18/12/2017	Foreign Exchange Future			15.67220		15.63670			0.0000	0.00	0	154
<b>Total € / R Future</b>												<b>104,488,455.50</b>	<b>7,124</b>	<b>170,103</b>
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			6.83680	0.000	22.48	0.0000	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			431.23680	394.500	22.48	1.0000	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			25.93970	19.034	24.79	0.1411	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			350.33970	310.834	24.79	0.8589	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			10.68230	9.084	20.78	0.0493	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			809.08230	774.184	20.78	0.9507	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Call			0.00000	198.168	15.87	0.5369	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Put			0.00000	163.368	15.87	0.4631	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			34.07160	36.178	19.09	0.0955	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,217.27160	1,182.079	19.09	0.9045	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			123.29540	125.920	17.60	0.2638	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			704.09540	668.620	17.60	0.7362	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			458.16100	427.214	16.67	0.5450	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			11.41120	10.148	21.32	0.0242	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,548.71120	2,509.348	21.32	0.9758	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			5.67760	4.268	27.33	0.0089	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,062.97760	4,023.468	27.33	0.9911	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			5.66950	4.263	27.38	0.0089	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			290.86100	298.014	16.67	0.4550	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,072.96950	4,033.463	27.38	0.9911	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			5.66150	4.257	27.43	0.0089	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,082.96150	4,043.457	27.43	0.9911	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			52.90700	56.202	19.17	0.1152	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,420.20700	1,385.402	19.17	0.8848	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			1,000.83910	1,026.785	15.75	0.8902	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			58.13910	45.985	15.75	0.1098	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			543.05610	557.263	16.07	0.6787	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			210.35610	186.463	16.07	0.3213	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			215.62990	221.542	17.27	0.3571	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			636.22990	603.942	17.27	0.6429	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			241.17620	245.863	17.51	0.3459	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			765.77620	733.363	17.51	0.6541	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			445.81220	449.269	16.62	0.5088	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			499.21220	468.769	16.62	0.4912	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			24.89740	37.867	22.08	0.0459	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,243.39740	4,225.267	22.08	0.9541	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			273.39840	276.603	18.68	0.2696	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	14.11	Put			270.06510	252.778	16.26	0.2570	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,551.89840	1,524.003	18.68	0.7304	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			25.42960	38.359	22.06	0.0465	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,223.92960	4,205.759	22.06	0.9535	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			25.16260	38.112	22.07	0.0462	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,233.66260	4,215.512	22.07	0.9538	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,141.56510	1,155.378	16.26	0.7430	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,298.64710	4,269.982	22.90	0.8839	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			143.29290	148.737	22.92	0.1158	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,308.29290	4,279.637	22.92	0.8842	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			142.94280	148.393	22.94	0.1155	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,317.94280	4,289.293	22.94	0.8845	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			143.64710	149.081	22.90	0.1161	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			408.12360	417.478	19.94	0.2565	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,831.42360	2,805.278	19.94	0.7435	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			406.65710	416.019	19.95	0.2557	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,839.95710	2,813.819	19.95	0.7443	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			157.01500	165.940	24.11	0.1059	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,930.31500	5,903.740	24.11	0.8941	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			409.59170	418.944	19.93	0.2572	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,822.89170	2,796.744	19.93	0.7428	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>104,488,455.50</b>	<b>7,124</b>	<b>171,783</b>
AUS / R	On	13/03/2017	Foreign Exchange Future			10.33370		10.31090			0.0000	775,027.50	75	22,309
AUS / R	On	19/06/2017	Foreign Exchange Future			10.49820		10.47920			0.0000	0.00	0	125
AUS / R	On	18/09/2017	Foreign Exchange Future			10.65320		10.63260			0.0000	0.00	0	225
AUS / R	On	18/12/2017	Foreign Exchange Future			10.80760		10.78670			0.0000	0.00	0	33
<b>Total AUS / R Future</b>												<b>775,027.50</b>	<b>75</b>	<b>22,692</b>
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,654.38130	1,630.591	18.58	0.9827	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			5.43690	4.421	18.48	0.0178	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,634.53690	1,610.721	18.48	0.9822	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			5.35840	4.355	18.53	0.0176	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,644.45840	1,620.655	18.53	0.9824	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			5.28130	4.291	18.58	0.0173	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			53.87680	53.779	16.67	0.1056	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,624.67680	1,605.580	16.67	0.8944	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			53.19190	53.083	16.69	0.1044	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,633.99190	1,614.883	16.69	0.8956	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			52.51710	52.395	16.70	0.1032	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,643.31710	1,624.195	16.70	0.8968	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			116.55650	119.112	16.17	0.1699	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,653.95650	1,635.912	16.17	0.8301	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			115.50150	118.039	16.18	0.1686	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	12.18	Put			1,662.90150	1,644.839	16.18	0.8314	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			114.45460	116.976	16.20	0.1673	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,671.85460	1,653.776	16.20	0.8327	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,332.55460	1,317.083	15.23	0.7178	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			247.37780	252.887	15.24	0.2805	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,340.67780	1,325.286	15.24	0.7195	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			251.14640	256.494	15.21	0.2839	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,324.44640	1,308.894	15.21	0.7161	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			249.25460	254.683	15.23	0.2822	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>775,027.50</b>	<b>75</b>	<b>22,692</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.25050		10.25220			0.0000	707,284.50	69	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.44980		10.45530			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.63700		10.64170			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>707,284.50</b>	<b>69</b>	<b>0</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			3.91000	3.173	25.01	0.0102	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,481.71000	2,482.673	25.01	0.9898	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			3.89950	3.166	25.09	0.0102	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,491.69950	2,492.666	25.09	0.9898	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			3.88920	3.160	25.16	0.0101	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,501.68920	2,502.660	25.16	0.9899	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			102.50990	99.044	17.77	0.1664	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,377.20990	1,379.244	17.77	0.8336	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			101.33600	97.893	17.78	0.1647	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,386.03600	1,388.093	17.78	0.8353	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			100.17550	96.755	17.80	0.1631	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,394.87550	1,396.955	17.80	0.8369	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			313.22700	307.883	16.24	0.3513	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			951.52700	950.883	16.24	0.6487	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			310.68160	305.370	16.26	0.3490	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			958.98160	958.370	16.26	0.6510	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			308.16030	302.878	16.28	0.3467	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			966.46030	965.878	16.28	0.6533	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>707,284.50</b>	<b>69</b>	<b>0</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			13.67920		13.63660			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			14.01540		13.97890			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.33980		14.30110			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>

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	13/03/2017	Foreign Exchange Option	17.05	Call			9.84060	8.203	27.69	0.0170	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,423.24060	3,379.003	27.69	0.9830	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			9.81430	8.182	27.74	0.0169	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,433.21430	3,388.982	27.74	0.9831	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			9.78850	8.160	27.79	0.0168	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,443.18850	3,398.960	27.79	0.9832	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			170.34770	170.708	20.29	0.1839	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,061.44770	2,025.308	20.29	0.8161	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			169.14180	169.496	20.30	0.1827	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,070.24180	2,034.096	20.30	0.8173	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			167.94230	168.292	20.32	0.1816	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,079.04230	2,042.892	20.32	0.8184	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			484.88060	484.798	19.08	0.3529	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,563.78060	1,524.998	19.08	0.6471	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			482.56520	482.457	19.09	0.3515	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,571.46520	1,532.657	19.09	0.6485	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			480.26650	480.129	19.11	0.3501	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,579.16650	1,540.329	19.11	0.6499	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			1.98530		1.98580			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99910		1.99900			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01620		2.01610			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			10.85640	8.514	26.68	0.0130	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,952.85640	4,955.514	26.68	0.9870	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			10.67150	8.381	27.04	0.0126	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,052.67150	5,055.381	27.04	0.9874	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			10.49970	8.257	27.39	0.0123	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,152.49970	5,155.257	27.39	0.9877	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			218.59780	215.152	19.27	0.1732	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,828.59780	2,824.152	19.27	0.8268	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			242.61030	238.798	19.08	0.1896	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,652.61030	2,647.798	19.08	0.8104	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			230.27310	226.649	19.18	0.1812	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,740.27310	2,735.649	19.18	0.8188	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,048.24270	2,043.523	17.69	0.6594	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			661.03380	657.001	17.55	0.3633	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,900.03380	1,895.001	17.55	0.6367	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			634.62170	630.746	17.62	0.3518	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,973.62170	1,968.746	17.62	0.6482	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			609.24270	605.523	17.69	0.3406	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 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			1.97400		1.96880			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.02110		2.01680			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			28.49400	26.216	22.17	0.0415	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,140.49400	3,086.216	22.17	0.9585	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			31.68030	29.574	21.56	0.0472	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,943.68030	2,889.574	21.56	0.9528	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			30.01890	27.820	21.86	0.0442	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,042.01890	2,987.820	21.86	0.9558	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			364.38720	371.207	18.16	0.2745	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,996.38720	1,960.207	18.16	0.7255	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			406.12490	413.744	17.99	0.2997	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,838.12490	1,802.744	17.99	0.7003	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			384.70850	391.918	18.07	0.2869	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,916.70850	1,880.918	18.07	0.7131	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			1.76170		1.76750			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.79510		1.80130			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.82490		1.83090			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			15.37860	12.101	25.43	0.0206	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,740.37860	3,795.101	25.43	0.9794	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			15.03620	11.834	25.86	0.0199	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,840.03620	3,894.834	25.86	0.9801	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			14.72260	11.591	26.28	0.0193	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,939.72260	3,994.591	26.28	0.9807	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			329.73050	314.320	20.36	0.2438	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,116.73050	2,163.320	20.36	0.7562	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			363.67380	346.610	20.07	0.2655	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,950.67380	1,995.610	20.07	0.7345	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			346.23840	330.017	20.21	0.2544	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,033.23840	2,079.017	20.21	0.7456	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			645.08570	623.276	19.34	0.3523	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,936.08570	1,974.276	19.34	0.6477	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			694.85600	671.411	19.10	0.3747	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,785.85600	1,822.410	19.10	0.6253	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	1.95	Call			669.18000	646.626	19.22	0.3633	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,860.18000	1,897.626	19.22	0.6367	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			0.13040		0.13100			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13030		0.13100			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13040		0.13100			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			9.82460		9.76890			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.97370		9.92300			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.11510		10.06140			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			9.47430	8.738	18.14	0.0347	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,350.57430	1,294.138	18.14	0.9653	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			9.81160	9.085	18.05	0.0360	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,330.91160	1,274.485	18.05	0.9640	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			9.64110	8.910	18.10	0.0353	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,340.74110	1,284.310	18.10	0.9647	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			109.51770	112.909	16.48	0.2028	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,126.51770	1,079.209	16.48	0.7972	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			108.12810	111.537	16.50	0.2007	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,135.12810	1,087.837	16.50	0.7993	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			106.75590	110.099	16.52	0.1985	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,143.75590	1,096.399	16.52	0.8015	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			299.65990	312.239	15.35	0.3819	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			818.25990	777.139	15.35	0.6181	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			296.98170	309.323	15.37	0.3792	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			825.58170	784.223	15.37	0.6208	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			302.36540	315.182	15.34	0.3847	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			810.96540	770.082	15.34	0.6153	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			1.29230		1.28790			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.31190		1.30780			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32840		1.32400			0.0000	0.00	0	0
<b>Total PULA / R Future</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
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			1,321.00000	1,277.000		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			1,421.00000	1,377.000		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			1,521.00000	1,477.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			822.00000	781.000		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			922.00000	881.000		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			722.00000	681.000		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			360.00000	316.000		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			460.00000	416.000		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			560.00000	516.000		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			1.24680		1.23160			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25000		1.23490			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25320		1.23820			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			1.07420		1.06770			0.0000	32,226.00	30	748
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07960		1.07330			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.08510		1.07880			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>32,226.00</b>	<b>30</b>	<b>26,100</b>
<b>Total QUANTO € / \$</b>												<b>32,226.00</b>	<b>30</b>	<b>26,100</b>
RAIN	On	13/03/2017	Foreign Exchange Future			22,962.35000		22,919.22000			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			9.61430		9.59720			0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future			9.79240		9.77850			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			7.82970	6.911	18.75	0.0279	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,400.62970	1,382.611	18.75	0.9721	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			7.70040	6.805	18.81	0.0275	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,410.50040	1,392.505	18.81	0.9725	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			7.57390	6.702	18.87	0.0270	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,420.37390	1,402.402	18.87	0.9730	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			150.37210	151.315	16.17	0.2617	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			881.87210	868.915	16.17	0.7383	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			148.51880	149.436	16.19	0.2590	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			890.01880	877.036	16.19	0.7410	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			146.69040	147.581	16.21	0.2563	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			898.19040	885.181	16.21	0.7437	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			3.57910		3.55370			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.54680		3.52620			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			0.54880	0.800	32.50	0.0060	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,306.84880	1,281.700	32.50	0.9940	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.51870	0.758	32.50	0.0058	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,316.81870	1,291.658	32.50	0.9942	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.49020	0.718	32.50	0.0055	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,326.79020	1,301.618	32.50	0.9945	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			14.96230	16.556	20.04	0.0843	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			748.76230	729.756	20.04	0.9157	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			14.55170	16.103	20.10	0.0822	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			758.35170	739.303	20.10	0.9178	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			14.15400	15.665	20.16	0.0801	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			767.95400	748.865	20.16	0.9199	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			1.35330		1.35510			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31410		1.31600			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.28040		1.28200			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									551,037,373.14	39,927	1,043,113
Total Options									467,277.45	3,099	1,331,724
Grand Total:									551,504,650.59	43,026	2,374,837