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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/03/2017 Foreign Exchange Future			12.74420		13.04240			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			12.73910		13.04240			0.0000	0.00	0	3,634
\$ / R On 27/03/2017 Foreign Exchange Future			12.74600		13.05620			0.0000	0.00	0	0
\$ / R On 29/03/2017 Foreign Exchange Future			12.75010		13.06130			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			12.75460		13.06640			0.0000	8,379,772.20	657	5,964
\$ / R On 03/04/2017 Foreign Exchange Future			12.76140		13.07410			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			12.77710		13.09190			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			12.77930		13.09450			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			12.78160		13.09700			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			12.78380		13.09960			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			12.79510		13.11240			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			12.80170		13.11910			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			12.81030		13.12800			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			12.81680		13.13480			0.0000	474,221.60	37	2,037
\$ / R On 04/05/2017 Foreign Exchange Future			12.82970		13.14820			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			12.84470		13.16390			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			12.87660		13.19700			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			12.92640		13.24950			0.0000	2,031,344,980.80	157,147	490,859
\$ / R On 28/06/2017 Foreign Exchange Future			12.94590		13.26970			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			12.95020		13.27420			0.0000	0.00	0	0
\$ / R On 12/07/2017 Foreign Exchange Future			12.97630		13.30130			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/07/2017	Foreign Exchange Future			12.99580		13.32150			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.00450		13.33050			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.00880		13.33500			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.01750		13.34410			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.04140		13.36880			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.08050		13.40940			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.12390		13.45440			0.0000	13,740,723.30	1,047	24,674
\$ / R	On	27/09/2017	Foreign Exchange Future			13.14340		13.47440			0.0000	736,030.40	56	415
\$ / R	On	28/09/2017	Foreign Exchange Future			13.14550		13.18260			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.19940		13.53240			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.20800		13.54130			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.24460		13.57920			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.27700		13.61260			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.32010		13.65710			0.0000	52,281,392.50	3,925	17,601
\$ / R	On	22/12/2017	Foreign Exchange Future			13.32860		13.66590			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.43980		13.78140			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.44400		13.78580			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.51120		13.85560			0.0000	0.00	0	170
\$ / R	On	25/04/2018	Foreign Exchange Future			13.59030		13.93720			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			13.62450		13.97250			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			13.63310		13.98130			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			13.70580		14.05630			0.0000	0.00	0	2,415
\$ / R	On	13/08/2018	Foreign Exchange Future			13.82560		14.17980			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			13.90040		14.25700			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.02240		14.38280			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.08870		14.45110			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.21910		14.58570			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.28970		14.65850			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,106,957,120.80</b>	<b>162,869</b>	<b>553,289</b>
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			877.97980	1,175.800	15.60	1.0000	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			0.37980	0.000	15.60	0.0000	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put			709.81540	1,010.922	42.44	0.9997	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call			2.21540	0.022	42.44	0.0003	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.00	Call			104.94020	1.994	21.37	0.0354	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.00	Put			62.54020	262.894	21.37	0.9646	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			82.85670	312.027	22.48	0.9795	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			75.25670	1.127	22.48	0.0205	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call			305.88820	36.983	15.86	0.4606	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put			13.48820	47.883	15.86	0.5394	0.00	0	15,000
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Put			172.16320	400.378	15.75	0.8517	0.00	0	0
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Call			108.36320	26.378	15.75	0.1483	0.00	0	20,000
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			467.94810	757.694	17.70	0.9549	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			29.24810	7.794	17.70	0.0451	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,379.09380	2,690.034	31.34	0.9993	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.39380	0.134	31.34	0.0007	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	31/03/2017	Foreign Exchange Option	14.62	Put			1,555.82870	1,866.152	25.01	0.9962	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			2.22870	0.752	25.01	0.0038	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			167.12480	48.760	13.99	0.2182	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			173.02480	367.360	13.99	0.7818	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			266.12090	495.744	14.43	0.8664	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			110.22090	27.144	14.43	0.1336	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			207.38240	417.333	14.16	0.8196	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			141.48240	38.733	14.16	0.1804	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			702.48590	985.600	17.14	0.9466	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			44.38590	12.700	17.14	0.0534	0.00	0	2,100
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			930.45760	1,229.268	18.05	0.9720	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			22.35760	6.368	18.05	0.0280	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Put			0.00000	523.993	15.24	0.8135	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.25	Call			0.00000	51.093	15.24	0.1865	94,522.79	1,850	1,850
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			487.41490	748.591	16.24	0.8986	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			79.31490	25.691	16.24	0.1014	0.00	0	1,000
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			874.75630	1,168.817	17.70	0.9654	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			29.25630	8.117	17.70	0.0346	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,924.20830	4,239.044	35.66	0.9982	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			1.20830	0.644	35.66	0.0018	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			31.43640	8.297	17.52	0.0350	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			884.43640	1,176.697	17.52	0.9650	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			730.29710	1,011.947	17.04	0.9451	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			47.29710	13.547	17.04	0.0549	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			624.86340	897.528	16.70	0.9251	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			61.86340	19.128	16.70	0.0749	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			875.38520	1,165.220	17.32	0.9626	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			34.98520	9.020	17.32	0.0374	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Put			0.00000	748.724	16.27	0.8825	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.50	Call			0.00000	32.524	16.27	0.1175	650,490.00	20,000	20,000
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,295.96140	1,600.185	18.81	0.9798	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			18.36140	5.285	18.81	0.0202	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,217.93880	1,517.189	18.71	0.9690	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			27.03880	8.889	18.71	0.0310	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,939.64290	2,251.594	19.66	0.9929	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			7.64290	1.894	19.66	0.0071	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			82.76670	34.582	17.28	0.1017	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			754.76670	1,024.282	17.28	0.8983	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			138.95100	62.308	16.30	0.1723	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			510.95100	752.008	16.30	0.8277	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,564.22990	2,880.635	22.26	0.9967	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			2.22990	0.935	22.26	0.0033	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,543.99730	3,860.748	28.42	0.9970	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			1.99730	1.048	28.42	0.0030	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			48.34440	19.528	18.27	0.0599	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			1,020.34440	1,309.228	18.27	0.9401	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call		8.61110	2.197	19.58	0.0081	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put		1,880.61110	2,191.897	19.58	0.9919	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put		1,139.77530	1,430.865	18.47	0.9472	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		44.57530	17.665	18.47	0.0528	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		639.37220	887.854	16.85	0.8347	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		137.57220	67.554	16.85	0.1653	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		549.00010	779.152	16.51	0.7763	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		192.90010	103.852	16.51	0.2237	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,782.80230	3,098.740	21.46	0.9870	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		9.80230	5.340	21.46	0.0130	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		551.78140	772.622	16.51	0.7301	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		248.78140	149.222	16.51	0.2699	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		42.62420	27.167	20.99	0.0490	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,313.12420	2,620.767	20.99	0.9510	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		42.20580	26.918	21.01	0.0486	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,322.70580	2,630.518	21.01	0.9514	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		43.04730	27.420	20.96	0.0495	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		337.97520	222.710	16.23	0.3306	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		469.00920	312.556	15.33	0.4361	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		349.50920	516.156	15.33	0.5639	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		241.41440	374.009	14.73	0.4742	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		788.65270	1,027.791	17.17	0.7590	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		238.15270	154.191	17.17	0.2410	154,190.90	1,000	1,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Put		480.40080	678.464	15.97	0.6421	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.36	Call		369.90080	244.864	15.97	0.3579	244,863.70	1,000	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		538.47520	746.310	16.23	0.6694	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		72.02980	44.753	19.90	0.0786	205,862.88	4,600	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		650.95060	447.454	14.55	0.5673	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		201.45060	321.054	14.55	0.4327	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Call		454.72770	302.737	15.41	0.4252	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.16	Put		365.22770	536.337	15.41	0.5748	1,072,673.40	2,000	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		590.91440	400.409	14.73	0.5258	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		61.77880	38.606	20.21	0.0684	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		571.93750	784.935	16.37	0.6838	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		321.43750	211.335	16.37	0.3162	211,334.90	1,000	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		713.59110	944.880	16.91	0.7359	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		263.09110	171.280	16.91	0.2641	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		1,822.52980	2,118.353	19.90	0.9214	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		169.16390	277.102	14.39	0.3949	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		171.50690	109.838	18.02	0.1782	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		1,052.00690	1,313.438	18.02	0.8218	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		499.44210	700.830	16.06	0.6514	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		358.94210	237.230	16.06	0.3486	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,962.27880	2,262.206	20.21	0.9316	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		48.01520	30.383	20.73	0.0545	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		195.28960	125.345	17.68	0.2007	689,398.60	5,500	5,000

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	14.00	Put			945.78960	1,198.945	17.68	0.7993	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put			706.23220	936.699	16.88	0.7335	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call			265.73220	173.098	16.88	0.2665	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			708.66390	493.502	14.39	0.6051	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			26.69400	12.732	20.84	0.0254	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			140.81630	89.436	18.50	0.1480	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			1,221.31630	1,493.036	18.50	0.8520	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			1,161.31510	1,429.992	18.35	0.8418	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			150.81510	96.392	18.35	0.1582	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			2,198.51520	2,503.983	20.73	0.9455	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			842.69570	1,086.938	17.35	0.7739	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,641.14890	2,949.688	20.90	0.9689	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			30.64890	16.088	20.90	0.0311	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,972.14210	3,282.620	20.74	0.9813	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			21.64210	9.020	20.74	0.0187	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,777.19400	3,086.332	20.84	0.9746	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			811.66840	1,053.033	17.24	0.7655	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			163.20490	104.462	18.15	0.1702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			1,093.70490	1,358.062	18.15	0.8298	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,631.44260	2,939.955	20.91	0.9684	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			30.94260	16.355	20.91	0.0316	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			222.19570	143.338	17.35	0.2261	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			1,035.45390	1,295.677	17.97	0.8186	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			3,030.83060	3,341.713	20.71	0.9829	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			20.33060	8.113	20.71	0.0171	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,369.95640	1,648.295	18.85	0.8741	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			119.45640	74.696	18.85	0.1259	0.00	0	42,100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			231.16840	149.433	17.24	0.2345	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			0.98190	0.088	20.43	0.0003	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			155.33700	99.383	18.28	0.1627	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			1,135.83700	1,402.983	18.28	0.8373	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,874.52890	3,184.333	20.79	0.9782	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			24.02890	10.733	20.79	0.0218	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			174.95390	112.077	17.97	0.1814	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			2.09950	0.240	20.43	0.0007	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			535.17220	358.899	14.96	0.4855	825,468.85	2,300	2,300
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			285.67220	432.499	14.96	0.5145	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			2.43640	0.291	20.43	0.0008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,802.93640	5,123.891	20.43	0.9992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			5,401.48190	5,723.688	20.43	0.9997	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,563.58730	2,871.939	20.94	0.9651	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,460.68100	6,783.610	20.43	1.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.18100	0.010	20.43	0.0000	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,493.06640	3,807.003	20.49	0.9921	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			12.56640	3.403	20.49	0.0079	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,902.59950	5,223.840	20.43	0.9993	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			2,303.54730	2,611.020	20.96	0.9505	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			80.68780	49.966	19.67	0.0871	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,721.18780	2,013.566	19.67	0.9129	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			43.47490	27.675	20.94	0.0499	27,674.60	1,000	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			2,293.97490	2,601.275	20.94	0.9501	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			33.08730	18.339	20.94	0.0349	0.00	0	19,880
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			581.36450	789.221	16.35	0.6688	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			351.06450	235.121	16.35	0.3312	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,996.37450	3,304.721	20.37	0.9788	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			26.07450	10.621	20.37	0.0212	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			722.15590	947.290	16.85	0.7171	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			296.35590	197.490	16.85	0.2829	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,682.96770	5,006.856	22.35	0.9938	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			4.26770	3.156	22.35	0.0062	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			265.46260	179.125	17.36	0.2470	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			914.16260	1,152.825	17.36	0.7530	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,414.46220	1,681.272	18.59	0.8369	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			175.96220	117.072	18.59	0.1631	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,194.61270	1,449.571	18.05	0.7950	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			225.11270	154.071	18.05	0.2050	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			556.03950	393.609	15.50	0.4545	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			425.53950	589.109	15.50	0.5455	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			603.82730	799.295	16.21	0.6293	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			438.82730	308.095	16.21	0.3707	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,228.31570	3,549.502	22.12	0.9580	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			33.31570	28.302	22.12	0.0420	0.00	0	60
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			752.98650	966.324	16.68	0.6785	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			377.08650	263.823	16.68	0.3215	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			779.72190	991.150	16.70	0.6716	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			398.52190	282.550	16.70	0.3284	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,487.42360	3,802.705	22.34	0.9453	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			56.82360	43.205	22.34	0.0547	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			623.36080	807.700	16.05	0.5938	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			532.76080	388.200	16.05	0.4062	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			969.71750	744.844	14.59	0.6291	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			265.31750	370.944	14.59	0.3709	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			494.69330	363.274	16.50	0.3658	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			800.29330	999.374	16.50	0.6342	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			3,040.18580	3,346.386	21.28	0.9179	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,984.22260	4,296.584	22.63	0.9513	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			58.36030	40.141	22.63	0.0483	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,993.96030	4,306.241	22.63	0.9517	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,974.48540	4,286.930	22.63	0.9510	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Put			0.00000	1,597.271	17.97	0.7621	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.50	Call			0.00000	221.171	17.97	0.2379	1,482,285.36	6,702	6,702
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			749.65300	562.266	15.26	0.5172	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	13.14	Put			435.25300	578.366	15.26	0.4828	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			58.62260	40.484	22.63	0.0487	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			283.42740	394.847	14.68	0.3856	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Call			0.00000	1,242.806	13.67	0.8331	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.00	Put			0.00000	118.906	13.67	0.1669	844,468.28	7,102	7,102
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			633.79770	811.819	15.98	0.5756	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			588.19770	435.718	15.98	0.4244	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			58.88540	40.830	22.63	0.0490	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			118.45640	85.033	20.45	0.0995	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,116.25390	1,346.280	17.40	0.7164	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			370.65390	270.180	17.40	0.2836	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,615.50130	3,930.606	22.53	0.9368	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			69.90130	54.506	22.53	0.0632	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			937.82740	718.746	14.68	0.6144	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,327.88410	1,571.979	17.93	0.7577	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,508.11840	1,759.821	18.27	0.7879	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			272.51840	193.721	18.27	0.2121	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			822.80080	622.200	15.01	0.5565	4,169,987.08	6,702	6,702
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			368.40080	498.300	15.01	0.4435	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,664.05640	2,961.133	20.45	0.9005	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			36.93820	23.664	22.63	0.0304	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			629.13860	467.589	15.78	0.4488	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			574.73860	743.689	15.78	0.5512	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,644.50780	3,959.968	22.59	0.9376	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			68.90780	53.868	22.59	0.0624	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			312.28410	225.879	17.93	0.2423	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,131.52590	1,362.760	17.45	0.7197	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,422.65590	3,735.186	22.11	0.9313	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			77.05590	59.086	22.11	0.0687	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,545.60000	986,876.100	22.63	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	22.63	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,582.53820	4,899.764	22.63	0.9696	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			94.58580	70.286	21.28	0.0821	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			343.29460	249.846	17.65	0.2646	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,208.89460	1,445.946	17.65	0.7354	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			497.98940	365.778	16.47	0.3679	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			793.58940	991.878	16.47	0.6321	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			365.92590	266.660	17.45	0.2803	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			640.15270	815.959	16.01	0.5676	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			614.55270	459.359	16.01	0.4324	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,731.20960	4,043.381	22.58	0.9360	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			75.60960	56.781	22.58	0.0640	0.00	0	60
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Put			0.00000	609.175	15.39	0.4868	0.00	0	0
\$ / R	On	28/09/2017	Foreign Exchange Option	13.18	Call			0.00000	574.675	15.39	0.5132	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,601.59400	1,849.133	18.40	0.7681	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			323.99400	238.533	18.40	0.2319	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			657.87950	827.917	16.07	0.5439	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			699.17950	535.917	16.07	0.4561	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			4,003.47480	4,308.496	22.56	0.9311	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			94.77480	66.496	22.56	0.0689	0.00	0	60
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			970.66420	1,172.409	16.93	0.6267	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			569.86420	437.009	16.93	0.3733	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,242.70650	4,541.344	22.51	0.9250	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			115.30650	78.344	22.51	0.0750	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			672.21970	837.731	16.09	0.5223	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			784.81970	614.731	16.09	0.4777	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			154.04710	124.445	22.45	0.1076	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,796.94710	4,104.345	22.45	0.8924	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			153.58470	123.716	22.45	0.1071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,806.48470	4,113.616	22.45	0.8929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			154.51200	124.788	22.43	0.1080	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,787.41200	4,094.688	22.43	0.8920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,840.20930	2,088.752	18.72	0.7567	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			377.30930	288.852	18.72	0.2433	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,618.78860	1,340.624	14.39	0.7754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			171.68860	230.524	14.39	0.2246	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,082.77060	870.712	15.30	0.5984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			425.67060	550.612	15.30	0.4016	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,403.55410	1,145.428	14.62	0.7131	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			246.45410	325.328	14.62	0.2869	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,018.39510	815.502	15.49	0.5713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			481.29510	615.402	15.49	0.4287	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			962.54370	767.932	15.66	0.5470	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			535.44370	677.832	15.66	0.4530	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,805.83430	3,093.507	20.40	0.8476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			222.93430	173.607	20.40	0.1524	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,743.23210	1,986.896	18.55	0.7435	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			400.33210	306.996	18.55	0.2565	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,787.80890	1,494.678	14.23	0.8170	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			130.70890	174.578	14.23	0.1830	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			601.55970	470.917	17.20	0.3713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,094.45970	1,300.817	17.20	0.6287	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,673.19020	3,978.955	22.20	0.8881	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			160.29020	129.055	22.20	0.1119	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,635.19970	3,940.438	22.12	0.8867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			162.29970	130.538	22.12	0.1133	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			592.57380	463.812	17.25	0.3665	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,115.47380	1,323.712	17.25	0.6335	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,701.71260	4,007.862	22.25	0.8891	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			158.81260	127.962	22.25	0.1109	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			506.23510	395.581	17.81	0.3194	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,349.13510	1,575.480	17.81	0.6806	0.00	0	2,055



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,515.96710	4,817.630	22.45	0.9277	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		113.06710	77.730	22.45	0.0723	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		619.99480	485.522	17.09	0.3810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		1,052.89480	1,255.422	17.09	0.6190	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		498.98220	389.838	17.87	0.3153	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,371.88220	1,599.738	17.87	0.6847	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,342.31160	3,643.095	21.52	0.8751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		179.41160	143.195	21.52	0.1249	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		904.96180	719.361	15.86	0.5211	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		597.86180	749.261	15.86	0.4789	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		648.82610	508.445	16.93	0.3960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		991.72610	1,188.345	16.93	0.6040	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,739.77590	4,046.433	22.33	0.8904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		156.87590	126.533	22.33	0.1096	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		891.09570	707.768	15.90	0.5147	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		613.99570	767.668	15.90	0.4853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		3,089.74860	3,386.022	21.00	0.8633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		196.84860	156.122	21.00	0.1367	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		248.42010	189.466	19.94	0.1664	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,591.32010	2,869.366	19.94	0.8336	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		682.84230	844.685	16.11	0.5079	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		848.74230	673.285	16.11	0.4921	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,474.13720	4,774.735	22.47	0.9238	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		120.03720	83.335	22.47	0.0762	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		1,137.19580	1,336.755	17.21	0.5994	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		718.59580	576.555	17.21	0.4006	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		1,123.72300	1,321.769	17.17	0.5953	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		729.52300	585.769	17.17	0.4047	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		605.79160	747.021	15.82	0.4291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1,161.39160	958.221	15.82	0.5709	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,324.42270	1,095.337	15.35	0.6283	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		468.82270	584.137	15.35	0.3717	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		2,089.74300	2,336.058	18.97	0.7298	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,886.88930	4,185.971	22.16	0.8529	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		485.34300	387.258	18.97	0.2702	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		251.88270	206.695	22.17	0.1467	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,896.28270	4,195.495	22.17	0.8533	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		251.27900	206.223	22.19	0.1464	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,905.67900	4,205.023	22.19	0.8536	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		252.48930	207.171	22.16	0.1471	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		1,721.74570	1,947.654	18.39	0.6600	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		658.94570	537.954	18.39	0.3400	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		2,366.49360	2,618.341	19.41	0.7382	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		493.69360	398.641	19.41	0.2618	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,290.68200	1,485.826	17.57	0.5789	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		863.18200	710.326	17.57	0.4211	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	15/05/2018	Foreign Exchange Option	14.30	Put			1,224.17900	1,413.449	17.43	0.5635	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			905.47900	746.549	17.43	0.4365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,247.44800	1,050.083	16.65	0.5474	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			831.14800	984.283	16.65	0.4526	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			361.06240	303.955	22.17	0.1829	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,004.76240	4,298.155	22.17	0.8171	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			360.35190	303.379	22.19	0.1826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,014.05190	4,307.579	22.19	0.8174	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			361.77600	304.533	22.16	0.1833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,995.47600	4,288.733	22.16	0.8167	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,452.43060	1,643.678	17.92	0.5620	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,012.23060	849.278	17.92	0.4380	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,018.09320	858.475	18.19	0.4269	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,611.09320	1,808.075	18.19	0.5731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,014.99460	855.832	18.20	0.4258	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,617.99460	1,815.432	18.20	0.5742	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,011.90720	853.199	18.21	0.4247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,624.90720	1,822.799	18.21	0.5753	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,618.41050	1,808.439	18.20	0.5517	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,141.21050	970.839	18.20	0.4483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,142.04210	974.641	18.41	0.4384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,760.94210	1,955.941	18.41	0.5616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,138.92700	971.943	18.42	0.4374	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,767.82700	1,963.243	18.42	0.5626	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,135.82210	969.262	18.43	0.4364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,774.72210	1,970.562	18.43	0.5636	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,777.76420	1,966.942	18.41	0.5433	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,263.46420	1,086.042	18.41	0.4567	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,268.26620	1,091.386	18.58	0.4481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,919.76620	2,111.686	18.58	0.5519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,265.15810	1,088.673	18.59	0.4472	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,926.65810	2,118.973	18.59	0.5528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,262.05100	1,085.962	18.60	0.4462	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,933.55100	2,126.262	18.60	0.5538	0.00	0	0
<b>Total \$ / R Option</b>												<b>10,673,221.34</b>	<b>60,756</b>	<b>1,202,276</b>
<b>Total \$ / R</b>												<b>2,117,630,342.14</b>	<b>223,625</b>	<b>1,755,565</b>
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Future		12.92640		13.24950			0.0000	64,632.00	5	543
\$ / R	MAXI	On	18/09/2017	Foreign Exchange Future		13.12390		13.45440			0.0000	0.00	0	7
\$ / R	MAXI	On	18/12/2017	Foreign Exchange Future		13.32010		13.65710			0.0000	0.00	0	4
<b>Total \$ / R MAXI Future</b>												<b>64,632.00</b>	<b>5</b>	<b>554</b>
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call		1,795.45910	654.299	20.66	0.0141	0.00	0	0
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put		314,845.45910	346,014.299	20.66	0.9859	0.00	0	0
\$ / R	MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call		1,777.05960	642.524	20.65	0.0139	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 MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put		315,827.05960	347,002.524	20.65	0.9861	0.00	0	0	
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call		1,814.11080	666.244	20.66	0.0143	0.00	0	0	
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put		313,864.11080	345,026.244	20.66	0.9857	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call		20,240.13590	14,167.946	18.98	0.1606	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put		189,800.13590	216,777.946	18.98	0.8394	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call		20,108.79520	14,073.711	18.99	0.1597	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put		190,668.79520	217,683.711	18.99	0.8403	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call		20,372.70290	14,262.672	18.96	0.1616	0.00	0	0	
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put		188,932.70290	215,872.672	18.96	0.8384	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call		73,682.44150	58,006.818	16.52	0.4408	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put		82,972.44150	100,996.818	16.52	0.5592	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call		73,307.31340	57,698.404	16.53	0.4390	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put		83,597.31340	101,688.404	16.53	0.5610	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call		74,060.07330	58,317.054	16.50	0.4427	0.00	0	0	
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put		82,350.07330	100,307.054	16.50	0.5573	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>64,632.00</b>	<b>5</b>	<b>554</b>
£ / R	On	31/03/2017	Foreign Exchange Future			15.77350	15.94830		0.0000		536,299.00	34	270	
£ / R	On	13/04/2017	Foreign Exchange Future			15.81550	15.99740		0.0000		0.00	0	61	
£ / R	On	25/04/2017	Foreign Exchange Future			15.85300	16.03670		0.0000		0.00	0	204	
£ / R	On	28/04/2017	Foreign Exchange Future			15.86210	16.04620		0.0000		0.00	0	97	
£ / R	On	19/06/2017	Foreign Exchange Future			16.01720	16.20710		0.0000		236,846,336.40	14,787	59,005	
£ / R	On	18/09/2017	Foreign Exchange Future			16.30500	16.50350		0.0000		3,261,000.00	200	1,764	
£ / R	On	18/12/2017	Foreign Exchange Future			16.59710	16.80370		0.0000		248,956.50	15	8,202	
<b>Total £ / R Future</b>												<b>240,892,591.90</b>	<b>15,036</b>	<b>69,603</b>
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put		2,235.45210	2,407.855	26.94	0.9949	0.00	0	0	
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call		3.75210	1.356	26.94	0.0051	0.00	0	0	
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put		1,078.93620	1,238.283	17.82	0.9298	0.00	0	0	
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call		46.33620	23.783	17.82	0.0702	0.00	0	0	
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		7,943.32940	8,127.007	30.06	1.0000	0.00	0	0	
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		0.02940	0.007	30.06	0.0000	0.00	0	0	
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call		101.57670	61.616	17.57	0.1316	0.00	0	0	
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put		1,055.37670	1,199.516	17.57	0.8684	0.00	0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.61320	0.137	22.77	0.0003	0.00	0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		7,823.51320	8,012.937	22.77	0.9997	0.00	0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.60600	0.135	22.77	0.0003	0.00	0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		7,833.50600	8,022.935	22.77	0.9997	0.00	0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		0.62050	0.139	22.77	0.0003	0.00	0	0	
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		7,813.52050	8,002.939	22.77	0.9997	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		354.39390	284.597	18.16	0.2426	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		1,850.89390	1,979.597	18.16	0.7574	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call		352.61770	283.007	18.17	0.2414	0.00	0	0	
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put		1,859.11770	1,988.007	18.17	0.7586	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	Call			356.18430	286.194	18.15	0.2438	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,842.68430	1,971.194	18.15	0.7562	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			27.85250	19.061	21.73	0.0178	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			8,374.15250	8,571.961	21.73	0.9822	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			27.70260	18.952	21.73	0.0177	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			8,384.00260	8,581.852	21.73	0.9823	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			28.00320	19.172	21.73	0.0179	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			8,364.30320	8,562.072	21.73	0.9821	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>												<b>240,892,591.90</b>	<b>15,036</b>	<b>69,603</b>
¥ / R	On	19/06/2017	Foreign Exchange Future			0.11457		0.11597			0.0000	0.00	0	3,804
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11686		0.11834			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.11921		0.12075			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,804</b>
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,403.57410	4,543.409	22.49	0.9978	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.03980	0.119	22.49	0.0004	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,403.23980	5,542.719	22.49	0.9996	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			2.91290	4.770	22.49	0.0110	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,406.11290	3,547.370	22.49	0.9890	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.37410	0.809	22.49	0.0022	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			25.26850	12.813	20.87	0.0209	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,191.56850	4,326.913	20.87	0.9791	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			9.22110	3.991	20.87	0.0073	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,175.52110	5,318.091	20.87	0.9927	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			65.03540	38.150	20.87	0.0546	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,231.33540	3,352.250	20.87	0.9454	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			752.50770	670.441	17.07	0.5120	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			677.60770	749.141	17.07	0.4880	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			444.57730	376.525	18.58	0.3248	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,369.67730	1,455.225	18.58	0.6752	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,260.73830	1,167.369	15.01	0.7519	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			185.83830	246.069	15.01	0.2481	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>3,804</b>
€ / R	On	31/03/2017	Foreign Exchange Future			13.70110		13.89150			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			13.74170		13.93840			0.0000	0.00	0	45
€ / R	On	28/04/2017	Foreign Exchange Future			13.76350		13.80000			0.0000	68,817.50	5	5
€ / R	On	19/06/2017	Foreign Exchange Future			13.93840		14.14240			0.0000	599,351.20	43	92,276
€ / R	On	18/09/2017	Foreign Exchange Future			14.21920		14.43230			0.0000	56,876.80	4	7,347
€ / R	On	18/12/2017	Foreign Exchange Future			14.50650		14.72830			0.0000	0.00	0	1,495
€ / R	On	19/03/2018	Foreign Exchange Future			14.79990		15.03240			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 € / R Future</b>												<b>725,045.50</b>	<b>52</b>	<b>101,177</b>
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		1,331.10160	1,520.199	20.90	0.9931	0.00	0	0	
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		2.60160	1.299	20.90	0.0069	0.00	0	0	
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put		887.58570	1,070.363	15.94	0.9514	0.00	0	0	
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call		25.98570	12.063	15.94	0.0486	0.00	0	0	
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Put		0.00000	249.748	12.24	0.5168	0.00	0	0	
€ / R	On	28/04/2017	Foreign Exchange Option	13.80	Call		0.00000	213.248	12.24	0.4832	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		5.31940	1.792	22.90	0.0037	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		5,052.91940	5,253.392	22.90	0.9963	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		5.25460	1.766	22.90	0.0036	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		398.49360	499.573	14.30	0.5522	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		5,062.85460	5,263.366	22.90	0.9964	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		5.38500	1.818	22.90	0.0037	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		5,042.98500	5,243.418	22.90	0.9963	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,156.23980	2,348.919	18.09	0.9478	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		38.63980	27.319	18.09	0.0522	0.00	0	0	
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		430.89360	327.973	14.30	0.4478	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		5,050.68450	5,257.032	20.97	0.9784	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		22.78370	16.083	20.97	0.0214	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		5,060.48370	5,266.883	20.97	0.9786	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		22.58460	15.935	20.97	0.0213	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		5,070.28460	5,276.735	20.97	0.9787	0.00	0	0	
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		22.98450	16.232	20.97	0.0216	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		177.54700	154.503	20.56	0.1284	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,509.24700	3,708.003	20.56	0.8716	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		177.18590	154.233	20.58	0.1281	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		3,518.88590	3,717.733	20.58	0.8719	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		177.91030	154.773	20.53	0.1287	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		3,499.61030	3,698.273	20.53	0.8713	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call		41.00820	30.946	22.57	0.0300	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put		6,722.70820	6,934.446	22.57	0.9700	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,141.82700	983.371	14.17	0.6367	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		413.52700	476.871	14.17	0.3633	0.00	0	18,000	
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put		2,003.21090	2,164.267	17.48	0.7660	0.00	0	0	
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call		341.51090	280.767	17.48	0.2340	0.00	0	18,000	
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		829.41490	922.991	15.13	0.4786	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		1,007.50670	869.007	15.14	0.5197	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		835.10670	929.107	15.14	0.4803	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		1,003.21680	865.147	15.16	0.5180	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		840.81680	935.247	15.16	0.4820	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		1,011.81490	872.891	15.13	0.5214	0.00	0	0	
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>36,000</b>
<b>Total € / R</b>												<b>725,045.50</b>	<b>52</b>	<b>137,177</b>

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	19/06/2017	Foreign Exchange Future			9.91470		10.04380			0.0000	79,317.60	8	26,922
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.05060		10.18460			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.18750		10.32570			0.0000	0.00	0	4,400
<b>Total AU\$ / R Future</b>												<b>79,317.60</b>	<b>8</b>	<b>31,547</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			6.55760	3.770	16.98	0.0129	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			2,032.75760	2,159.070	16.98	0.9871	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			6.62230	3.799	16.87	0.0131	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			2,012.82230	2,139.099	16.87	0.9869	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			6.58980	3.784	16.92	0.0130	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			2,022.78980	2,149.084	16.92	0.9870	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			2,014.43210	2,142.019	15.75	0.9501	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			28.66500	22.384	15.77	0.0494	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			2,024.06500	2,151.784	15.77	0.9506	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			28.30200	22.153	15.79	0.0489	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			2,033.70200	2,161.553	15.79	0.9511	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			29.03210	22.619	15.75	0.0499	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			102.59300	81.525	14.84	0.1305	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,656.89300	1,774.025	14.84	0.8695	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			104.47620	83.018	14.81	0.1327	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,638.77620	1,755.518	14.81	0.8673	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			103.52870	82.269	14.82	0.1316	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,647.82870	1,764.769	14.82	0.8684	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>79,317.60</b>	<b>8</b>	<b>31,547</b>
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.72830		9.87030			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			9.89170		10.03970			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.05670		10.20890			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>20</b>
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			10.70530	5.332	17.17	0.0178	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,880.40530	2,017.032	17.17	0.9822	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			10.52360	5.306	17.23	0.0177	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,890.22360	2,027.006	17.23	0.9823	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			10.89000	5.358	17.12	0.0179	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,870.59000	2,007.058	17.12	0.9821	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			98.24760	71.689	15.87	0.1333	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,348.54760	1,469.989	15.87	0.8667	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			97.13950	70.867	15.88	0.1320	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,357.43950	1,479.167	15.88	0.8680	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			99.37060	72.520	15.85	0.1347	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,339.67060	1,460.820	15.85	0.8653	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			357.23850	290.550	13.84	0.3711	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
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			688.33850	773.849	13.84	0.6289	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			354.14640	287.903	13.86	0.3684	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			695.24640	781.203	13.86	0.6316	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			360.36160	293.222	13.83	0.3739	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			681.46160	766.522	13.83	0.6261	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>20</b>
CHF / R	On	19/06/2017	Foreign Exchange Future			13.05460		13.22240			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.33580		13.51120			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.62350		13.80630			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			22.21140	21.456	21.18	0.0393	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,679.81140	2,846.856	21.18	0.9607	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			22.23850	21.448	21.23	0.0392	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,689.83850	2,856.848	21.23	0.9608	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			22.18460	21.464	21.13	0.0394	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,669.78460	2,836.864	21.13	0.9606	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			167.34240	129.384	18.31	0.1514	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			2,046.14240	2,183.584	18.31	0.8486	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			166.20880	128.459	18.33	0.1504	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			2,055.00880	2,192.659	18.33	0.8496	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			168.48450	130.314	18.30	0.1524	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			2,037.28450	2,174.514	18.30	0.8476	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			685.37790	588.347	16.14	0.4448	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			909.07790	994.847	16.14	0.5552	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			681.80880	585.155	16.15	0.4429	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			915.50880	1,001.655	16.15	0.5571	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			688.96640	591.557	16.12	0.4467	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			902.66640	988.057	16.12	0.5533	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	19/06/2017	Foreign Exchange Future			1.86770		1.90530			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.88280		1.91980			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.89720		1.93450			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	19/06/2017	Foreign Exchange Option	2.26	Call			27.18160	15.663	18.51	0.0243	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,574.18160	3,938.663	18.51	0.9757	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			32.50260	18.866	18.33	0.0289	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,379.50260	3,741.866	18.33	0.9711	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	19/06/2017	Foreign Exchange Option	2.25	Call			29.71980	17.187	18.42	0.0265	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,476.71980	3,840.187	18.42	0.9735	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			238.63870	173.179	17.12	0.1527	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,540.63870	2,845.179	17.12	0.8473	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			226.78270	164.696	17.24	0.1458	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,628.78270	2,936.696	17.24	0.8542	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			251.18470	182.186	17.00	0.1599	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,453.18470	2,754.186	17.00	0.8401	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			1,025.78410	1,198.601	14.55	0.5448	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			928.29600	736.058	14.63	0.4397	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,083.29600	1,264.058	14.63	0.5603	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			889.21790	702.991	14.71	0.4246	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,144.21790	1,330.991	14.71	0.5754	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			970.78410	770.601	14.55	0.4552	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>
CNH/R	On	02/05/2017	Foreign Exchange Future			1.86110		1.89780			0.0000	0.00	0	362
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			182.97550	93.150	15.07	0.1760	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			804.97550	1,082.150	15.07	0.8240	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			161.28600	81.184	15.26	0.1560	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			883.28600	1,170.184	15.26	0.8440	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			142.02040	70.765	15.46	0.1382	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			964.02040	1,259.765	15.46	0.8618	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>362</b>
DKK / R	On	19/06/2017	Foreign Exchange Future			1.88210		1.90960			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	19/06/2017	Foreign Exchange Option	2.18	Put			2,771.83020	3,022.316	18.01	0.9398	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			73.60000	46.128	17.36	0.0655	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,577.60000	2,825.128	17.36	0.9345	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			70.59820	44.661	17.69	0.0627	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,674.59820	2,923.661	17.69	0.9373	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			67.83020	43.316	18.01	0.0602	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	19/06/2017	Foreign Exchange Future			1.66760		1.70800			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
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.69460		1.73620			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.72080		1.76360			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			84.27900	58.133	21.21	0.0750	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,604.27900	2,982.133	21.21	0.9250	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			79.07020	54.850	21.43	0.0708	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,699.07020	3,078.850	21.43	0.9292	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			74.25470	51.811	21.65	0.0669	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,794.25470	3,175.811	21.65	0.9331	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			266.82070	187.134	18.85	0.1645	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,404.82070	2,741.134	18.85	0.8355	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			253.69190	177.820	18.97	0.1570	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,491.69190	2,831.820	18.97	0.8430	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			279.41310	197.021	18.72	0.1723	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,317.41310	2,651.021	18.72	0.8277	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			946.19850	745.519	16.03	0.4475	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			1,010.19850	1,237.519	16.03	0.5525	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			908.97340	715.149	16.17	0.4326	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			1,072.97340	1,307.149	16.17	0.5674	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			985.07290	777.353	15.90	0.4628	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			949.07290	1,169.353	15.90	0.5372	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>0</b>
KES / R	On	19/06/2017	Foreign Exchange Future			0.12340		0.12630			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12320		0.12620			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12320		0.12560			0.0000	0.00	0	0
<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	19/06/2017	Foreign Exchange Future			9.00290		9.19050			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.12250		9.31480			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.24220		9.43880			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			7.80300	3.901	17.21	0.0144	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,767.30300	1,951.001	17.21	0.9856	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			7.67740	3.885	17.26	0.0143	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,777.17740	1,960.985	17.26	0.9857	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			7.93110	3.918	17.15	0.0145	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,757.43110	1,941.018	17.15	0.9855	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,327.27240	1,497.155	14.98	0.9087	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
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			61.20690	39.110	15.00	0.0901	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,336.40690	1,506.610	15.00	0.9099	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			62.95040	40.207	14.96	0.0925	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,318.15040	1,487.706	14.96	0.9075	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			62.07240	39.655	14.98	0.0913	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			826.87520	965.635	19.64	0.6014	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			467.45930	403.916	19.62	0.3962	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			838.65930	971.716	19.62	0.6038	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			469.26210	400.021	19.60	0.3937	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			850.46210	977.821	19.60	0.6063	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			465.67520	407.835	19.64	0.3986	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>0</b>
PULA / R	On	19/06/2017	Foreign Exchange Future			1.25550		1.26740			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.27020		1.28160			0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.28620		1.29450			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	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			1,126.00000	1,245.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			1,226.00000	1,345.000		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			1,326.00000	1,445.000		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			884.00000	998.000		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			984.00000	1,098.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			784.00000	898.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			255.00000	338.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			55.00000	138.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			155.00000	238.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	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	19/06/2017	Foreign Exchange Future			1.23910		1.22320			0.0000	24,782.00	20	4,138
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24240		1.22660			0.0000	0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.24600		1.23040			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 QUANTO £ / \$ Future</b>												<b>24,782.00</b>	<b>20</b>	<b>4,138</b>
<b>Total QUANTO £ / \$</b>												<b>24,782.00</b>	<b>20</b>	<b>4,138</b>
QUANTO €	On 19/06/2017	Foreign Exchange Future				1.07830		1.06740			0.0000	21,566.00	20	71,365
QUANTO €	On 18/09/2017	Foreign Exchange Future				1.08350		1.07270			0.0000	0.00	0	0
QUANTO €	On 18/12/2017	Foreign Exchange Future				1.08910		1.07840			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>21,566.00</b>	<b>20</b>	<b>71,365</b>
<b>Total QUANTO € / \$</b>												<b>21,566.00</b>	<b>20</b>	<b>71,365</b>
RAIN	On 19/06/2017	Foreign Exchange Future				21,737.26000		22,116.26000			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 19/06/2017	Foreign Exchange Future				9.22470		9.38350			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Call				28.71840	15.680	15.51	0.0525	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Put				1,165.21840	1,310.980	15.51	0.9475	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Call				28.20290	15.324	15.53	0.0514	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Put				1,174.70290	1,320.624	15.53	0.9486	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Call				29.24410	16.044	15.49	0.0536	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Put				1,155.74410	1,301.344	15.49	0.9464	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>0</b>
TRY / R	On 19/06/2017	Foreign Exchange Future				3.46490		3.46400			0.0000	0.00	0	19,800
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,800</b>
TRY / R	On 19/06/2017	Foreign Exchange Option	4.27	Call				4.45200	3.158	20.23	0.0243	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.27	Put				810.45200	808.258	20.23	0.9757	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.28	Call				4.46960	3.154	20.42	0.0241	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.28	Put				820.46960	818.254	20.42	0.9759	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.26	Call				4.43510	3.163	20.05	0.0245	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Option	4.26	Put				800.43510	798.263	20.05	0.9755	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>19,800</b>
ZMW / R	On 19/06/2017	Foreign Exchange Future				1.31480		1.33500			0.0000	0.00	0	0
ZMW / R	On 18/09/2017	Foreign Exchange Future				1.30630		1.32630			0.0000	0.00	0	0
ZMW / R	On 18/12/2017	Foreign Exchange Future				1.27650		1.29620			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2,348,765,055.80	178,010	858,407
Total Options									10,673,221.34	60,756	1,238,276
Grand Total:									2,359,438,277.14	238,766	2,096,683