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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/01/2017 Foreign Exchange Future			13.65900		13.49360			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.65900		13.49720			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.65430		13.50000			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.65680		13.50160			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.65920		13.50330			0.0000	0.00	0	450
\$ / R On 30/01/2017 Foreign Exchange Future			13.66660		13.50820			0.0000	0.00	0	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.66900		13.51110			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.71340		13.56050			0.0000	0.00	0	487
\$ / R On 23/02/2017 Foreign Exchange Future			13.72900		13.57720			0.0000	9,610,300.00	700	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.73160		13.57980			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.73940		13.58750			0.0000	0.00	0	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.74200		13.59000			0.0000	164,904.00	12	712
\$ / R On 01/03/2017 Foreign Exchange Future			13.74460		13.59260			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.77560		13.62340			0.0000	332,653,188.80	24,148	441,435
\$ / R On 29/03/2017 Foreign Exchange Future			13.78070		13.62860			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.82270		13.66950			0.0000	0.00	0	4,019
\$ / R On 11/04/2017 Foreign Exchange Future			13.85200		13.69750			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.85470		13.70010			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.85730		13.70260			0.0000	0.00	0	394
\$ / R On 18/04/2017 Foreign Exchange Future			13.87070		13.71540			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.87870		13.72300			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			13.88920		13.73310			0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Future			13.89690		13.74070			0.0000	8,616,078.00	620	2,200
\$ / R	On	26/05/2017	Foreign Exchange Future			13.96800		13.81170			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.02900		13.87250			0.0000	6,018,441.00	429	201,138
\$ / R	On	28/06/2017	Foreign Exchange Future			14.05180		13.89530			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			14.08740		13.93080			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.11030		13.95360			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			14.12540		13.96870			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			14.20790		14.05180			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.25800		14.10220			0.0000	1,425,800.00	100	6,297
\$ / R	On	27/09/2017	Foreign Exchange Future			14.28050		14.12480			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.34550		14.19030			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.35560		14.20030			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.43620		14.28070			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.48670		14.33090			0.0000	0.00	0	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.49680		14.34090			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.71590		14.55920			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.94490		14.78750			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>358,488,711.80</b>	<b>26,009</b>	<b>687,957</b>
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			26.81390	45.188	23.67	0.3842	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			243.21390	96.188	23.67	0.6158	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			13.21280	17.572	22.61	0.1130	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			576.01280	418.572	22.61	0.8870	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			9.88860	21.931	21.19	0.1213	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			609.88860	467.631	21.19	0.8787	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			0.02850	0.071	35.35	0.0004	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,390.02850	2,235.771	35.35	0.9996	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			18.51200	30.546	19.35	0.1604	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			546.91200	403.746	19.35	0.8396	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			1.21520	1.701	26.72	0.0095	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,497.91520	1,342.501	26.72	0.9905	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			156.29440	243.866	18.84	0.6679	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			152.99440	84.666	18.84	0.3321	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			56.67510	91.653	18.72	0.3608	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			353.37510	232.453	18.72	0.6392	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			5.85480	7.333	20.87	0.0430	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			912.55480	758.133	20.87	0.9570	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			20.24000	32.796	19.46	0.1412	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			692.04000	546.196	19.46	0.8588	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			46.56620	74.295	19.08	0.2634	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			515.46620	385.295	19.08	0.7366	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			26.88470	43.471	19.62	0.1700	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			665.78470	524.471	19.62	0.8300	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			2.68170	4.496	25.78	0.0195	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,561.58170	1,405.496	25.78	0.9805	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	17/02/2017	Foreign Exchange Option	13.61	Call			259.25110	327.404	17.75	0.5700	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			308.75110	224.004	17.75	0.4300	0.00	0	39,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			75.73250	96.665	19.68	0.2258	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			835.23250	703.265	19.68	0.7742	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			19.76070	24.151	21.38	0.0680	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,489.26070	1,340.751	21.38	0.9320	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			260.92590	320.079	17.73	0.5316	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			373.72590	281.079	17.73	0.4684	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			351.46110	429.383	17.56	0.6316	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			271.66110	197.783	17.56	0.3684	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			23.18490	29.106	21.64	0.0720	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,643.38490	1,497.506	21.64	0.9280	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			261.66630	316.746	17.70	0.5112	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			414.16630	317.346	17.70	0.4888	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			132.54250	160.262	19.05	0.3009	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			772.54250	648.262	19.05	0.6991	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			165.35930	199.366	18.73	0.3537	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			672.75930	554.766	18.73	0.6463	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,442.25120	1,587.446	17.54	0.9679	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			18.85120	11.847	17.54	0.0321	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,162.86320	1,298.153	16.63	0.9412	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			39.46320	22.553	16.63	0.0588	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			751.99530	863.328	16.99	0.8232	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			128.59530	87.728	16.99	0.1768	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			614.70770	712.363	17.19	0.7532	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			191.30770	136.763	17.19	0.2468	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			440.91560	517.285	17.51	0.6317	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			317.51560	241.685	17.51	0.3683	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			730.35220	839.602	17.01	0.8135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			136.95220	94.002	17.01	0.1865	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			681.27220	785.785	17.08	0.7897	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			157.87220	110.185	17.08	0.2103	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			328.17100	384.910	17.78	0.5245	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			454.77100	359.310	17.78	0.4755	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			583.02670	677.175	17.24	0.7340	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			209.62670	151.575	17.24	0.2660	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			576.81890	670.262	17.25	0.7301	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			213.41890	154.662	17.25	0.2699	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			168.93350	197.682	19.09	0.3166	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			845.53350	722.082	19.09	0.6834	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			368.61340	434.556	17.67	0.5674	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			395.21340	308.956	17.67	0.4326	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			347.88560	409.188	17.73	0.5459	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			424.48560	333.588	17.73	0.4541	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			131.68970	153.736	19.57	0.2578	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,008.28970	878.136	19.57	0.7422	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	14.00	Call			243.69490	285.991	18.38	0.4224	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			620.29490	510.391	18.38	0.5776	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			215.86270	253.188	18.62	0.3849	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			692.46270	577.588	18.62	0.6151	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			81.77550	94.679	20.44	0.1708	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,338.37550	1,199.079	20.44	0.8292	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			149.23060	174.422	19.33	0.2860	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			925.83060	798.822	19.33	0.7140	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			141.95710	165.871	19.43	0.2745	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			958.55710	830.271	19.43	0.7255	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			70.38740	81.232	20.72	0.1494	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,446.98740	1,305.632	20.72	0.8506	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			113.29770	131.968	19.84	0.2269	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,109.89770	976.368	19.84	0.7731	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			109.11270	127.015	19.91	0.2197	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,135.71270	1,001.415	19.91	0.7803	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			44.06910	51.197	21.34	0.0999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,760.66910	1,615.597	21.34	0.9001	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			78.76290	91.120	20.51	0.1652	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,365.36290	1,225.520	20.51	0.8348	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			73.99080	85.485	20.63	0.1563	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,410.59080	1,269.884	20.63	0.8437	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			36.28700	41.859	21.53	0.0837	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,892.88700	1,746.259	21.53	0.9163	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			61.37510	71.519	20.95	0.1335	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,537.97510	1,395.919	20.95	0.8665	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			51.31310	59.908	21.18	0.1145	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,657.91310	1,514.308	21.18	0.8855	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			25.27260	28.711	21.90	0.0599	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,141.87260	1,993.111	21.90	0.9401	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			43.46300	50.467	21.35	0.0986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,770.06300	1,624.867	21.35	0.9014	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			42.86430	49.749	21.36	0.0974	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,779.46430	1,634.149	21.36	0.9026	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			12.98530	14.247	22.57	0.0317	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,609.58530	2,458.646	22.57	0.9683	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			35.29220	40.667	21.56	0.0816	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,911.89220	1,765.067	21.56	0.9184	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			26.71960	30.431	21.84	0.0631	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,103.31960	1,954.831	21.84	0.9369	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			6.34370	6.695	24.87	0.0149	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,382.94370	3,231.095	24.87	0.9851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			23.24820	26.308	21.98	0.0554	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,199.84820	2,050.708	21.98	0.9446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			17.60670	19.648	22.27	0.0425	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,394.20670	2,244.048	22.27	0.9575	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	18.44	Call			1.30930	1.782	28.28	0.0040	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,817.90930	4,666.182	28.28	0.9960	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			9.31440	9.472	22.97	0.0218	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,885.91440	2,733.872	22.97	0.9782	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			7.62740	7.894	23.92	0.0179	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,134.22740	2,982.294	23.92	0.9821	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00820	0.012	28.28	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,616.60820	7,464.412	28.28	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			5.15160	5.581	26.04	0.0122	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,691.75160	3,539.981	26.04	0.9878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			1.33120	1.811	28.28	0.0041	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,807.93120	4,656.211	28.28	0.9959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00570	0.009	28.28	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,796.60570	7,644.409	28.28	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.50790	0.704	28.28	0.0017	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,377.10790	5,225.104	28.28	0.9983	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.26150	0.367	28.28	0.0009	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,756.86150	5,604.767	28.28	0.9991	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			490.70860	569.842	17.52	0.6210	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			362.10860	289.142	17.52	0.3790	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			62.01910	71.889	21.33	0.1191	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,873.41910	1,731.189	21.33	0.8809	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			164.92790	191.815	19.63	0.2728	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,115.42790	989.115	19.63	0.7272	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			372.23530	431.077	18.04	0.4875	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			614.73530	519.077	18.04	0.5125	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			487.67740	565.153	17.63	0.5833	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			447.57740	370.453	17.63	0.4167	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			436.02190	505.192	17.77	0.5423	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			515.92190	430.492	17.77	0.4577	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			372.26050	431.114	18.05	0.4854	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			622.16050	526.414	18.05	0.5146	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			18.06770	22.231	23.47	0.0373	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,337.96770	3,187.531	23.47	0.9627	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			379.73690	439.536	18.04	0.4898	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			617.13690	522.236	18.04	0.5102	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			262.54140	304.894	18.84	0.3637	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			937.14140	824.194	18.84	0.6363	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			293.83150	339.761	18.70	0.3901	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			880.83150	771.061	18.70	0.6099	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			93.01680	107.412	21.32	0.1445	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,049.91680	1,908.212	21.32	0.8555	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			40.96590	47.247	23.01	0.0685	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,977.86590	2,828.047	23.01	0.9315	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			476.30810	547.852	17.73	0.5463	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			543.20810	458.652	17.73	0.4537	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			367.99250	423.378	18.24	0.4545	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			734.89250	634.178	18.24	0.5455	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			160.68170	185.023	20.16	0.2323	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,487.58170	1,355.823	20.16	0.7677	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			617.57800	705.558	17.37	0.6419	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			384.47800	316.358	17.37	0.3581	0.00	0	60
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			339.55660	390.279	18.51	0.4217	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			828.85660	723.379	18.51	0.5783	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			122.85250	139.181	21.39	0.1590	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,281.15250	2,141.181	21.39	0.8410	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			739.26090	828.815	17.47	0.6489	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			427.56090	360.815	17.47	0.3511	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			552.63420	616.741	18.19	0.5037	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			790.13420	697.741	18.19	0.4963	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			510.53520	570.392	18.38	0.4756	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			868.03520	771.391	18.38	0.5244	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			646.81820	721.914	17.87	0.5622	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			255.02450	213.157	17.04	0.2267	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,331.03230	4,179.009	24.89	0.9368	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			36.00170	40.620	25.09	0.0461	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,813.50170	4,661.620	25.09	0.9539	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,337.82680	1,462.576	16.91	0.8321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			175.32680	143.576	16.91	0.1679	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,127.52450	1,242.157	17.04	0.7733	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,523.69060	2,383.640	21.50	0.8409	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			103.14780	113.249	22.14	0.1219	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,960.64780	2,814.249	22.14	0.8781	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			664.11600	740.973	17.82	0.5722	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			621.61600	541.973	17.82	0.4278	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			53.53230	58.009	24.89	0.0632	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,288.45880	2,151.688	21.15	0.8155	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			150.89200	169.292	21.28	0.1743	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,378.39200	2,240.292	21.28	0.8257	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			14.98620	16.974	25.09	0.0214	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,852.48620	5,697.974	25.09	0.9786	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			136.19060	152.640	21.50	0.1591	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,093.26530	1,959.744	20.85	0.7910	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			177.45250	199.345	20.95	0.2009	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,154.95250	2,020.345	20.95	0.7991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			57.87240	60.414	24.69	0.0658	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,235.37240	4,081.414	24.69	0.9342	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			160.95880	180.688	21.15	0.1845	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,859.43970	1,730.585	20.49	0.7567	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			220.47600	247.932	20.50	0.2420	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,867.97600	1,738.932	20.50	0.7580	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			141.50970	158.666	21.42	0.1647	0.00	0	69,520

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,469.00970	2,329.666	21.42	0.8353	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			185.76530	208.744	20.85	0.2090	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,349.06890	1,231.518	19.44	0.6605	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			238.75170	267.993	20.32	0.2585	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,766.25170	1,638.993	20.32	0.7415	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			176.29700	198.041	20.96	0.1997	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,163.79700	2,029.041	20.96	0.8003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			221.93970	249.585	20.49	0.2433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			888.00190	790.326	18.43	0.5313	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			477.82520	534.297	18.54	0.4529	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			935.32520	835.297	18.54	0.5471	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			219.01980	246.291	20.51	0.2406	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,876.51980	1,747.291	20.51	0.7594	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			331.56890	370.518	19.44	0.3395	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			802.89830	709.776	18.22	0.5010	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			527.68990	589.293	18.30	0.4872	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			835.18990	740.293	18.30	0.5128	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			223.41630	251.249	20.47	0.2447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,850.91630	1,722.249	20.47	0.7553	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			500.50190	559.326	18.43	0.4687	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			644.31820	562.914	17.87	0.4378	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			594.09590	662.806	18.04	0.5302	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			721.59590	633.806	18.04	0.4698	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			426.85600	477.916	18.81	0.4159	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,054.35600	948.916	18.81	0.5841	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			545.39830	608.776	18.22	0.4990	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,497.90570	2,359.447	21.42	0.8289	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			856.91510	947.704	17.43	0.6572	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			461.61510	395.904	17.43	0.3428	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			153.20570	171.247	21.42	0.1711	0.00	0	60
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			690.97150	765.071	17.99	0.5561	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			710.17150	627.671	17.99	0.4439	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			79.88270	84.747	24.18	0.0841	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,129.08270	3,977.347	24.18	0.9159	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			504.80890	558.873	18.85	0.4332	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,111.20890	1,008.573	18.85	0.5668	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			956.11320	1,047.578	17.42	0.6642	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			487.41320	422.178	17.42	0.3358	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			173.73880	192.029	21.55	0.1746	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			2,735.03880	2,596.629	21.55	0.8254	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			198.01790	216.863	21.74	0.1793	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			2,986.21790	2,848.963	21.74	0.8207	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			1,062.38380	1,156.005	17.40	0.6716	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			510.58380	448.105	17.40	0.3284	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			793.35960	864.391	18.29	0.5368	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			911.15960	826.391	18.29	0.4632	0.00	0	110

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	14.69	Call		630.50030	688.237	18.90	0.4534	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,218.30030	1,120.237	18.90	0.5466	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		997.56720	1,083.617	17.70	0.6270	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		330.32010	288.746	17.13	0.2321	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,477.16970	3,334.041	22.44	0.8403	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		156.13110	164.946	23.49	0.1307	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,053.93110	3,906.946	23.49	0.8693	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,607.34510	1,725.976	16.90	0.8109	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		255.14510	217.976	16.90	0.1891	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,432.52010	1,546.746	17.13	0.7679	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,142.26520	3,003.248	21.86	0.8184	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		190.64580	203.462	22.40	0.1608	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,458.44580	3,315.462	22.40	0.8392	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,179.85090	1,281.883	17.36	0.6949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		477.65090	423.883	17.36	0.3051	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		189.36970	202.041	22.44	0.1597	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,579.37660	2,449.740	21.12	0.7667	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		234.96910	256.312	21.59	0.1989	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,932.76910	2,798.312	21.59	0.8011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.44	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985.897.80000	985,742.000	24.44	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		214.46520	231.248	21.86	0.1816	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		973.29970	885.523	18.42	0.4816	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		702.04800	765.763	18.61	0.4914	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,069.84800	977.763	18.61	0.5086	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		190.00610	202.748	22.42	0.1603	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,467.80610	3,324.748	22.42	0.8397	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		281.57660	307.740	21.12	0.2333	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		645.36720	575.617	17.70	0.3730	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		992.75180	1,078.472	17.71	0.6250	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		650.55180	580.472	17.71	0.3750	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		216.77890	234.351	21.82	0.1838	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,114.57890	2,976.351	21.82	0.8162	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		755.49970	823.523	18.42	0.5184	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call		1,153.48940	1,250.592	17.44	0.6776	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put		528.68940	470.092	17.44	0.3224	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call		221.61040	236.310	21.93	0.1816	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put		3,226.81040	3,085.810	21.93	0.8184	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		687.20050	746.476	18.99	0.4562	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,306.90050	1,210.976	18.99	0.5438	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call		1,244.28450	1,345.683	17.46	0.6836	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put		543.98450	490.083	17.46	0.3164	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call		241.83090	258.998	22.32	0.1843	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put		3,491.53090	3,353.398	22.32	0.8157	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call		269.92790	284.601	22.55	0.1888	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put		3,729.22790	3,588.401	22.55	0.8112	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	28/11/2017	Foreign Exchange Option	13.50	Call		1,340.71440	1,444.383	17.46	0.6899	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put		560.01440	508.183	17.46	0.3101	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,471.46380	1,578.110	17.37	0.7129	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		520.56380	471.411	17.37	0.2871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		275.70460	292.691	22.99	0.1857	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,004.80460	3,865.991	22.99	0.8143	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		338.33310	362.313	21.82	0.2283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,297.43310	3,165.613	21.82	0.7717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,489.44900	1,596.951	17.36	0.7176	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		508.54900	460.251	17.36	0.2824	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		336.42520	359.863	21.84	0.2269	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,315.52520	3,183.163	21.84	0.7731	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		350.70300	377.464	21.68	0.2367	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,189.80300	3,060.764	21.68	0.7633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,148.23860	1,233.791	17.92	0.6123	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		817.33860	747.091	17.92	0.3877	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		343.18210	368.529	21.76	0.2317	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,252.28210	3,121.830	21.76	0.7683	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		435.73460	469.468	20.98	0.2863	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,654.83460	2,532.768	20.98	0.7137	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		337.37700	361.085	21.83	0.2276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,306.47700	3,174.385	21.83	0.7724	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		355.52600	382.688	21.64	0.2396	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,154.62600	3,025.988	21.64	0.7604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		943.50030	1,016.226	18.55	0.5332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,112.60030	1,029.526	18.55	0.4668	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		347.13680	373.604	21.72	0.2346	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,216.23680	3,086.904	21.72	0.7654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		532.96280	574.421	20.36	0.3396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,202.06280	2,087.721	20.36	0.6604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		1,108.42930	1,191.485	18.03	0.5977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		867.52930	794.785	18.03	0.4023	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		395.88120	426.374	21.29	0.2634	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,884.98120	2,759.674	21.29	0.7366	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		1,082.67150	1,164.087	18.11	0.5880	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		901.77150	827.387	18.11	0.4120	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		1,070.02630	1,150.626	18.14	0.5832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		919.12630	843.926	18.14	0.4168	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		932.38450	1,004.337	18.58	0.5287	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,131.48450	1,047.637	18.58	0.4713	0.00	0	22,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		1,413.41000	1,517.327	17.46	0.6944	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		572.51000	520.527	17.46	0.3056	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		285.08720	300.937	22.88	0.1896	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		3,964.18720	3,824.137	22.88	0.8104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		479.22520	507.332	21.88	0.2686	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,420.02520	3,291.432	21.88	0.7314	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	17.51	Call			478.11660	505.915	21.89	0.2679	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,428.91660	3,300.015	21.89	0.7321	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			480.34320	508.754	21.87	0.2693	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,411.14320	3,282.854	21.87	0.7307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			624.59420	656.824	21.91	0.3023	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,527.09420	3,401.924	21.91	0.6977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			623.10580	655.239	21.92	0.3017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,535.60580	3,410.339	21.92	0.6983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			621.87500	653.658	21.93	0.3011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,544.37500	3,418.758	21.93	0.6989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,881.78650	1,982.705	18.07	0.7030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			734.28650	677.805	18.07	0.2970	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,306,844</b>
<b>Total \$ / R</b>												<b>358,488,711.80</b>	<b>26,009</b>	<b>1,994,801</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.77560		13.62340			0.0000	0.00	0	464
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.02900		13.87250			0.0000	0.00	0	44
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.25800		14.10220			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>508</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			638.88920	673.700	24.83	0.0150	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			337,298.88920	322,113.700	24.83	0.9850	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			634.36690	669.481	24.87	0.0149	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			338,294.36690	323,109.481	24.87	0.9851	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			629.90990	665.326	24.90	0.0148	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			339,289.90990	324,105.326	24.90	0.9852	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			12,700.02660	14,222.717	21.65	0.1495	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			262,450.02660	248,322.717	21.65	0.8505	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			12,619.87810	14,131.952	21.66	0.1486	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			263,369.87810	249,231.952	21.66	0.8514	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			12,540.48460	14,041.821	21.68	0.1478	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			264,290.48460	250,141.821	21.68	0.8522	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			50,868.70460	55,476.479	19.50	0.3826	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			154,648.70460	143,676.479	19.50	0.6174	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			50,630.72110	55,216.351	19.52	0.3812	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			155,410.72110	144,416.351	19.52	0.6188	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			50,393.55510	54,957.562	19.53	0.3797	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			156,173.55510	145,157.562	19.53	0.6203	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>508</b>
£ / R	On	31/01/2017	Foreign Exchange Future			16.81760		16.64130			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			16.91790		16.74940			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			16.96380		16.79490			0.0000	19,491,406.20	1,149	51,773

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 Future			17.02990		16.86050			0.0000	0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			17.08050		16.90890			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			17.12690		16.95260			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			17.13750		16.96310			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.32020		17.14590			0.0000	381,044.40	22	32,012
£ / R	On	18/09/2017	Foreign Exchange Future			17.65220		17.47560			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			17.98880		17.80940			0.0000	0.00	0	5,755
<b>Total £ / R Future</b>												<b>19,872,450.60</b>	<b>1,171</b>	<b>90,455</b>
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			190.11650	252.596	22.44	0.4834	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			408.81650	294.996	22.44	0.5166	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			138.53720	169.401	22.47	0.2377	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,279.13720	1,141.501	22.47	0.7623	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			432.60690	505.056	20.26	0.5044	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			637.70690	541.256	20.26	0.4956	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			110.34540	131.260	22.96	0.1718	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,815.44540	1,667.460	22.96	0.8282	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			64.22310	78.685	23.51	0.1111	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,269.32310	2,114.885	23.51	0.8889	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2.79190	3.449	33.62	0.0052	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,957.89190	6,789.649	33.62	0.9948	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			2.76280	3.414	33.62	0.0051	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,967.86280	6,799.614	33.62	0.9949	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			17.44880	17.282	28.06	0.0260	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,222.54880	4,053.482	28.06	0.9740	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2.82130	3.485	33.62	0.0052	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,947.92130	6,779.685	33.62	0.9948	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,543.42430	1,406.053	22.04	0.7336	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			223.92430	255.953	22.04	0.2664	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			606.29100	680.964	20.09	0.5314	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			727.39100	630.464	20.09	0.4686	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			5.24660	7.056	27.05	0.0092	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			7,032.64660	6,860.156	27.05	0.9908	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			692.33010	773.484	19.82	0.5516	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			729.23010	635.984	19.82	0.4484	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			23.09100	26.970	25.29	0.0266	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,917.19100	6,746.770	25.29	0.9734	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			23.40600	27.333	25.29	0.0269	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,897.50600	6,727.133	25.29	0.9731	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			23.24800	27.151	25.29	0.0267	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,907.34800	6,736.951	25.29	0.9733	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			877.26650	947.888	19.32	0.4805	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,411.66650	1,305.688	19.32	0.5195	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			884.12080	955.211	19.30	0.4832	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,398.52080	1,293.011	19.30	0.5168	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			880.68710	951.540	19.31	0.4819	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	18.00	Put			1,405.08710	1,299.340	19.31	0.5181	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			135.49190	149.061	23.80	0.0866	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,486.09190	7,320.261	23.80	0.9134	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			136.52580	150.185	23.80	0.0871	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,467.12580	7,301.385	23.80	0.9129	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			136.00790	149.622	23.80	0.0869	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,476.60790	7,310.822	23.80	0.9131	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>19,872,450.60</b>	<b>1,171</b>	<b>93,955</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11951		0.12043			0.0000	0.00	0	341
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12232		0.12325			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12496		0.12592			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,102</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			13.72600	12.782	22.12	0.0333	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,970.62600	2,061.381	22.12	0.9667	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1.23500	1.213	22.12	0.0040	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,958.13500	3,049.813	22.12	0.9960	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.07450	0.079	22.12	0.0003	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,956.97450	4,048.679	22.12	0.9997	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			13.70650	11.060	23.42	0.0175	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,688.20650	4,779.160	23.42	0.9825	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			95.90620	82.571	23.42	0.1005	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,770.40620	2,850.671	23.42	0.8995	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			37.61600	31.379	23.42	0.0439	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,712.11600	3,799.479	23.42	0.9561	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			258.19870	231.360	23.29	0.1927	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,665.79870	2,734.960	23.29	0.8073	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			137.70830	120.858	23.29	0.1134	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,545.30830	3,624.458	23.29	0.8866	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			70.62750	60.641	23.29	0.0632	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,478.22750	4,564.241	23.29	0.9368	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>4,102</b>
€ / R	On	23/01/2017	Foreign Exchange Future			14.47320		14.42570			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.46720		14.42930			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.48600		14.44360			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.56730		14.53340			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.58080		14.54680			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.62450		14.59060			0.0000	20,883,786.00	1,428	86,438
€ / R	On	15/03/2017	Foreign Exchange Future			14.63120		14.59740			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.68830		14.65480			0.0000	0.00	0	8

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/04/2017	Foreign Exchange Future			14.73800		14.70270			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.96910		14.93280			0.0000	5,987,640.00	400	79,686
€ / R	On	18/09/2017	Foreign Exchange Future			15.29480		15.25810			0.0000	0.00	0	1,396
€ / R	On	18/12/2017	Foreign Exchange Future			15.62890		15.59100			0.0000	0.00	0	154
<b>Total € / R Future</b>												<b>26,871,426.00</b>	<b>1,828</b>	<b>170,190</b>
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			20.07030	21.183	23.92	0.1200	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			504.37030	457.983	23.92	0.8800	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			36.14470	38.434	20.33	0.1880	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			416.84470	381.234	20.33	0.8120	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			16.29530	15.207	19.90	0.0672	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			872.69530	829.206	19.90	0.9328	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			43.87980	40.411	19.11	0.1001	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,270.47980	1,233.111	19.11	0.8999	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			133.45150	132.875	17.91	0.2616	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			756.65150	722.075	17.91	0.7384	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			503.57080	476.200	17.09	0.5599	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			12.41510	12.523	21.56	0.0279	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,591.81510	2,558.023	21.56	0.9721	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			5.70800	5.848	27.64	0.0114	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,105.10800	4,071.348	27.64	0.9886	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			5.69870	5.838	27.68	0.0114	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			294.17080	300.700	17.09	0.4401	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,115.09870	4,081.338	27.68	0.9886	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			5.68960	5.828	27.73	0.0113	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,125.08960	4,091.328	27.73	0.9887	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			62.62400	61.071	19.37	0.1189	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,472.02400	1,436.571	19.37	0.8811	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			971.31640	998.679	16.25	0.8638	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			70.71640	64.179	16.25	0.1362	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			533.16840	548.510	16.53	0.6509	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			242.56840	224.010	16.53	0.3491	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			222.70540	226.300	17.63	0.3490	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			685.30540	655.100	17.63	0.6510	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			242.75270	249.802	17.81	0.3396	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			807.95270	781.502	17.81	0.6604	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			433.13670	449.820	16.99	0.4957	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			530.43670	511.820	16.99	0.5043	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			41.50050	38.333	22.05	0.0461	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,308.70050	4,269.233	22.05	0.9539	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			269.96930	275.125	18.75	0.2658	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			288.42740	279.265	16.52	0.2711	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,597.16930	1,566.025	18.75	0.7342	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			41.96410	38.819	22.03	0.0466	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,289.16410	4,249.719	22.03	0.9534	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			41.73100	38.575	22.04	0.0463	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,298.93100	4,259.475	22.04	0.9537	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,111.22740	1,138.365	16.52	0.7289	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,353.04920	4,311.795	22.82	0.8856	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			150.81830	146.254	22.84	0.1141	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,362.71830	4,321.454	22.84	0.8859	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			150.48910	145.914	22.86	0.1138	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,372.38910	4,331.114	22.86	0.8862	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			151.14920	146.595	22.82	0.1144	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,984.49100	5,939.522	23.85	0.8975	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			411.17290	407.925	19.81	0.2526	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,870.17290	2,829.025	19.81	0.7474	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			409.75390	406.468	19.82	0.2518	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,878.75390	2,837.568	19.82	0.7482	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			408.34100	405.022	19.83	0.2510	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,887.34100	2,846.122	19.83	0.7490	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			165.49100	158.421	23.85	0.1025	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>26,871,426.00</b>	<b>1,828</b>	<b>171,870</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.36910		10.29020			0.0000	0.00	0	22,282
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.53780		10.45510			0.0000	0.00	0	125
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.69130		10.60920			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.84580		10.76380			0.0000	0.00	0	33
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>22,665</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,674.95510	1,596.910	18.40	0.9773	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			5.36740	6.241	18.32	0.0235	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,655.16740	1,577.141	18.32	0.9765	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			5.26000	6.124	18.36	0.0231	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,665.06000	1,587.024	18.36	0.9769	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			5.15510	6.010	18.40	0.0227	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,649.95700	1,572.111	16.59	0.8856	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			54.38730	59.161	16.60	0.1131	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,659.28730	1,581.361	16.60	0.8869	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			53.72750	58.422	16.62	0.1119	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,668.62750	1,590.622	16.62	0.8881	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			55.05700	59.911	16.59	0.1144	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			117.75110	126.506	16.07	0.1775	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,678.55110	1,605.206	16.07	0.8225	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			116.71500	125.373	16.08	0.1762	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,687.51500	1,614.073	16.08	0.8238	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			115.68670	124.248	16.10	0.1748	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,696.48670	1,622.948	16.10	0.8252	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,355.09420	1,289.540	15.13	0.7096	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			247.06390	263.460	15.14	0.2887	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	18/12/2017	Foreign Exchange Option	11.88	Put			1,363.26390	1,297.660	15.14	0.7113	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			250.74240	267.235	15.11	0.2922	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,346.94240	1,281.435	15.11	0.7078	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			248.89420	265.340	15.13	0.2904	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>0.00</b>	<b>0</b>	<b>22,665</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.35480		10.42150			0.0000	0.00	0	69
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.55800		10.62470			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.74490		10.81350			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>69</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			3.58020	3.599	23.42	0.0116	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,312.08020	2,378.799	23.42	0.9884	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			3.56630	3.587	23.49	0.0116	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,322.06630	2,388.787	23.49	0.9884	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			3.55250	3.575	23.55	0.0115	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,332.05250	2,398.775	23.55	0.9885	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			133.10110	119.887	17.61	0.1915	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,238.40110	1,291.887	17.61	0.8085	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			131.64590	118.548	17.63	0.1897	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,246.94590	1,300.548	17.63	0.8103	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			130.20850	117.223	17.64	0.1879	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,255.50850	1,309.223	17.64	0.8121	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			374.32510	347.563	16.12	0.3803	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			840.82510	882.663	16.12	0.6197	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			371.27050	344.677	16.13	0.3778	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			847.77050	889.777	16.13	0.6222	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			368.23600	341.817	16.14	0.3754	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			854.73600	896.917	16.14	0.6246	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>69</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			13.65090		13.63360			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.98940		13.97030			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.31380		14.29050			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			10.76290	10.182	27.69	0.0199	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,427.16290	3,409.282	27.69	0.9801	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			10.73520	10.155	27.74	0.0199	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,437.13520	3,419.255	27.74	0.9801	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			10.70780	10.128	27.79	0.0198	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,447.10780	3,429.228	27.79	0.9802	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			174.05190	177.584	20.51	0.1866	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,073.75190	2,058.184	20.51	0.8134	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			172.85410	176.369	20.52	0.1855	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,082.55410	2,066.969	20.52	0.8145	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			171.66500	175.160	20.53	0.1844	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,091.36500	2,075.760	20.53	0.8156	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			485.72750	493.944	19.34	0.3530	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,575.22750	1,560.144	19.34	0.6470	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			483.41840	491.597	19.36	0.3516	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,582.91840	1,567.797	19.36	0.6484	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			481.12160	489.262	19.37	0.3502	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,590.62160	1,575.462	19.37	0.6498	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			1.99490		1.98070			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			2.00940		1.99730			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.02690		2.01570			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			8.67560	10.363	25.84	0.0153	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,001.67560	4,861.363	25.84	0.9847	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			8.54380	10.200	26.18	0.0149	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,101.54380	4,961.200	26.18	0.9851	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			8.42230	10.049	26.53	0.0146	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,201.42230	5,061.049	26.53	0.9854	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			222.69700	235.161	19.06	0.1848	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,849.69700	2,741.161	19.06	0.8152	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			246.84620	260.996	18.88	0.2022	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,673.84620	2,566.996	18.88	0.7978	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			234.44440	247.728	18.97	0.1933	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,761.44440	2,653.728	18.97	0.8067	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,064.02670	1,976.842	17.60	0.6451	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			673.03890	700.998	17.47	0.3781	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,916.03890	1,831.998	17.47	0.6219	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			646.52410	672.346	17.53	0.3663	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,989.52410	1,903.346	17.53	0.6337	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			621.02670	645.842	17.60	0.3549	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	13/03/2017	Foreign Exchange Future			1.96760		1.96260			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.01510		2.00980			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 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			28.21310	29.249	22.16	0.0443	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,202.21310	3,153.249	22.16	0.9557	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			32.16200	33.089	21.61	0.0503	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,006.16200	2,957.089	21.61	0.9497	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			30.10080	31.085	21.88	0.0472	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,104.10080	3,055.085	21.88	0.9528	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			358.52420	364.492	18.14	0.2690	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,060.52420	2,013.492	18.14	0.7310	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			398.98840	405.983	17.97	0.2936	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,900.98840	1,854.983	17.97	0.7064	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			378.22890	384.697	18.06	0.2811	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,980.22890	1,933.697	18.06	0.7189	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			1.77690		1.75760			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.81060		1.79060			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.84020		1.82030			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			11.48280	14.342	24.13	0.0241	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,835.48280	3,645.342	24.13	0.9759	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			11.18300	14.051	24.56	0.0233	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,935.18300	3,745.051	24.56	0.9767	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			10.90810	13.786	24.98	0.0226	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,034.90810	3,844.786	24.98	0.9774	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			309.41690	350.195	19.99	0.2640	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,203.41690	2,044.195	19.99	0.7360	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			341.81130	385.937	19.71	0.2870	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,035.81130	1,879.937	19.71	0.7130	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			325.16990	367.580	19.85	0.2753	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,119.16990	1,961.580	19.85	0.7247	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			617.57270	675.834	19.13	0.3718	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,014.57270	1,873.834	19.13	0.6282	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			665.40630	728.041	18.91	0.3951	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,862.40630	1,726.040	18.91	0.6049	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			640.99000	700.918	19.01	0.3832	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,937.99000	1,798.918	19.01	0.6168	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	13/03/2017	Foreign Exchange Future			0.13140		0.12970			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13130		0.12920			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13130		0.12910			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			9.83770		9.79880			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.99050		9.94950			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.13000		10.08820			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>58</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			11.04800	11.282	18.10	0.0419	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,322.24800	1,283.582	18.10	0.9581	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			11.52180	11.763	18.03	0.0436	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,302.72180	1,264.063	18.03	0.9564	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			11.28230	11.520	18.06	0.0428	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,312.48230	1,273.820	18.06	0.9572	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			116.35490	120.337	16.48	0.2108	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,106.85490	1,069.837	16.48	0.7892	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			114.98040	118.895	16.50	0.2087	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,115.48040	1,078.395	16.50	0.7913	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			113.56530	117.468	16.52	0.2065	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,124.06530	1,086.968	16.52	0.7935	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			311.83290	323.738	15.41	0.3883	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			803.63290	773.739	15.41	0.6117	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			308.96900	320.744	15.42	0.3856	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			810.76900	780.744	15.42	0.6144	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			314.72200	326.759	15.40	0.3911	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			796.52200	766.759	15.40	0.6089	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			1.29780		1.28460			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.31790		1.30430			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.33420		1.32070			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,354.00000	1,222.000		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			1,454.00000	1,322.000		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			1,554.00000	1,422.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			857.00000	721.000		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			957.00000	821.000		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			757.00000	621.000		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			393.00000	258.000		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			493.00000	358.000		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			593.00000	458.000		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			1.23140		1.23280			0.0000	12,314.00	10	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.23460		1.23600			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.23810		1.23920			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>12,314.00</b>	<b>10</b>	<b>8,095</b>
<b>Total QUANTO £ / \$</b>												<b>12,314.00</b>	<b>10</b>	<b>8,095</b>
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06160		1.07100			0.0000	15,924.00	15	718
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06700		1.07640			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07270		1.08200			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>15,924.00</b>	<b>15</b>	<b>26,070</b>
<b>Total QUANTO € / \$</b>												<b>15,924.00</b>	<b>15</b>	<b>26,070</b>
RAIN	On	13/03/2017	Foreign Exchange Future			22,978.74000		22,871.73000			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			9.63350		9.58920			0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future			9.81340		9.76790			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			8.76760	8.910	18.58	0.0340	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,409.56760	1,365.410	18.58	0.9660	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			8.58570	8.738	18.62	0.0333	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,419.38570	1,375.238	18.62	0.9667	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			8.40770	8.570	18.66	0.0327	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,429.20770	1,385.070	18.66	0.9673	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
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			151.79780	159.050	16.06	0.2701	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			893.89780	855.650	16.06	0.7299	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			149.95910	157.109	16.08	0.2674	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			902.05910	863.709	16.08	0.7326	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			148.14290	155.193	16.10	0.2647	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			910.24290	871.793	16.10	0.7353	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			3.54520		3.56370			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.51880		3.53600			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			0.56710	0.468	30.38	0.0038	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,296.86710	1,315.268	30.38	0.9962	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.53600	0.442	30.38	0.0036	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,306.83600	1,325.242	30.38	0.9964	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.50650	0.417	30.38	0.0034	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,316.80650	1,335.217	30.38	0.9966	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			16.17760	15.075	20.01	0.0777	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			740.17760	756.275	20.01	0.9223	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			15.69470	14.621	20.05	0.0755	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			749.69470	765.821	20.05	0.9245	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			15.22730	14.181	20.10	0.0735	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			759.22730	775.381	20.10	0.9265	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			1.34910		1.34380			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.30020		1.29290			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.25220		1.23750			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>405 260 826.40</b>	<b>29,033</b>	<b>1,028,965</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>1,312,024</b>
<b>Grand Total:</b>												<b>405,260,826.40</b>	<b>29,033</b>	<b>2,340,989</b>