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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/01/2017 Foreign Exchange Future			13.32570		13.54140			0.0000	0.00	0	0
\$ / R On 26/01/2017 Foreign Exchange Future			13.32570		13.54140			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.32570		13.54390			0.0000	0.00	0	450
\$ / R On 30/01/2017 Foreign Exchange Future			13.33300		13.55140			0.0000	26,399,340.00	1,980	3,901
\$ / R On 31/01/2017 Foreign Exchange Future			13.33540		13.55390			0.0000	0.00	0	2,339
\$ / R On 10/02/2017 Foreign Exchange Future			13.36000		13.39390			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.37730		13.59690			0.0000	0.00	0	487
\$ / R On 22/02/2017 Foreign Exchange Future			13.38960		13.60950			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.39200		13.61210			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.39450		13.61460			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.40190		13.62220			0.0000	0.00	0	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.40440		13.62470			0.0000	80,426.40	6	712
\$ / R On 01/03/2017 Foreign Exchange Future			13.40680		13.62730			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.43650		13.65770			0.0000	1,690,244,517.50	125,795	387,330
\$ / R On 29/03/2017 Foreign Exchange Future			13.44140		13.66280			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.48090		13.70340			0.0000	0.00	0	4,019
\$ / R On 11/04/2017 Foreign Exchange Future			13.50820		13.73120			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.51070		13.73370			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.51320		13.73630			0.0000	0.00	0	394
\$ / R On 18/04/2017 Foreign Exchange Future			13.52560		13.74890			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.53300		13.75650			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			13.54300		13.76660			0.0000	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Future			13.55040		13.77420			0.0000	0.00	0	2,200
\$ / R	On	26/05/2017	Foreign Exchange Future			13.62020		13.84520			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.68010		13.90600			0.0000	112,272,580.70	8,207	206,571
\$ / R	On	28/06/2017	Foreign Exchange Future			13.70250		13.92880			0.0000	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Future			13.70750		13.70470			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.73740		13.96430			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.75990		13.98710			0.0000	0.00	0	70
\$ / R	On	27/07/2017	Foreign Exchange Future			13.77480		14.00230			0.0000	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Future			13.85670		14.08590			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.90630		14.13650			0.0000	49,715,022.50	3,575	12,018
\$ / R	On	27/09/2017	Foreign Exchange Future			13.92860		14.15930			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			13.99310		14.22510			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.00310		14.23520			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.08260		14.31580			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.13230		14.36620			0.0000	254,381,400.00	18,000	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.14220		14.37630			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.35870		14.59680			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.58530		14.82830			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>2,133,093,287.10</b>	<b>157,563</b>	<b>644,752</b>
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			6.60170	0.524	42.35	0.0056	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			565.20170	774.824	42.35	0.9944	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			0.04840	0.022	91.94	0.0001	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,348.64840	2,564.322	91.94	0.9999	0.00	0	0
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Call			12.95410	2.837	34.50	0.0226	0.00	0	30,000
\$ / R	On	26/01/2017	Foreign Exchange Option	14.03	Put			501.55410	707.137	34.50	0.9774	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			40.79320	11.098	26.82	0.0769	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			296.89320	485.398	26.82	0.9231	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			5.27700	0.848	34.42	0.0064	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			871.37700	1,085.148	34.42	0.9936	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Call			1.10290	0.138	41.97	0.0010	0.00	0	60
\$ / R	On	27/01/2017	Foreign Exchange Option	15.00	Put			1,457.20290	1,674.438	41.97	0.9990	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Call			136.12450	39.340	21.46	0.2552	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.50	Put			92.22450	213.640	21.46	0.7448	0.00	0	60
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Call			12.65290	4.892	25.25	0.0296	0.00	0	0
\$ / R	On	30/01/2017	Foreign Exchange Option	14.18	Put			641.25290	851.892	25.25	0.9704	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			16.83850	5.119	22.83	0.0315	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			612.93850	819.719	22.83	0.9685	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			1.21600	0.305	30.29	0.0019	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,517.31600	1,734.905	30.29	0.9981	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			32.01530	9.235	21.24	0.0559	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			458.11530	653.835	21.24	0.9441	0.00	0	0
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			0.00000	60.464	18.10	0.2089	1,209,282.00	20,000	20,000
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			0.00000	500.464	18.10	0.7911	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			12.49100	7.266	22.84	0.0250	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,445.59100	1,659.966	22.84	0.9750	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			242.64010	144.363	17.62	0.3598	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			255.74010	377.063	17.62	0.6402	0.00	0	50,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			58.94760	30.398	19.99	0.0963	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			782.04760	973.098	19.99	0.9037	0.00	0	1,500
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			178.57400	106.901	18.20	0.2632	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			419.07400	567.301	18.20	0.7368	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			0.00000	228.028	16.97	0.4682	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			0.00000	296.028	16.97	0.5318	21,314,001.60	72,000	36,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			241.09820	150.590	17.71	0.3416	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			318.99820	448.589	17.71	0.6584	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			16.15850	8.326	21.99	0.0261	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,601.55850	1,813.826	21.99	0.9739	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			336.86710	219.212	17.19	0.4477	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			222.26710	324.712	17.19	0.5523	0.00	0	60
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			242.91850	155.693	17.82	0.3332	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			360.71850	493.793	17.82	0.6668	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			114.45000	68.434	19.27	0.1656	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			719.75000	894.034	19.27	0.8344	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			146.47790	90.897	18.99	0.2074	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			619.17790	784.097	18.99	0.7926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,466.57710	1,250.629	15.85	0.9562	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			8.87710	14.129	15.85	0.0438	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,179.86820	975.695	16.09	0.8975	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			22.16820	39.195	16.09	0.1025	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			755.44620	582.194	16.60	0.7186	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			97.74620	145.694	16.60	0.2814	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			0.00000	555.532	16.65	0.7006	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			0.00000	159.032	16.65	0.2994	159,032.30	1,000	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			681.30200	517.000	16.73	0.6731	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			123.60200	180.500	16.73	0.3269	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			611.50560	456.722	16.86	0.6259	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			153.80560	220.222	16.86	0.3741	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			578.30150	428.447	16.93	0.6019	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			170.60150	241.947	16.93	0.3981	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			732.76180	562.125	16.64	0.7052	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			105.06180	155.625	16.64	0.2948	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			429.79960	306.830	17.33	0.4826	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			272.09960	370.330	17.33	0.5174	740,660.80	2,000	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			354.79540	251.058	17.74	0.4157	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			347.09540	464.558	17.74	0.5843	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			0.00000	486.241	16.80	0.6496	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			0.00000	199.740	16.80	0.3504	399,481.00	2,000	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			313.10040	219.110	18.00	0.3743	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			405.40040	532.610	18.00	0.6257	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			258.56380	178.158	18.41	0.3175	0.00	0	3,700

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	13.90	Put			500.86380	641.658	18.41	0.6825	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			571.79770	422.941	16.94	0.5971	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			174.09770	246.441	16.94	0.4029	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			199.19970	134.749	18.95	0.2523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			641.49970	798.249	18.95	0.7477	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			0.00000	115.044	19.22	0.2211	115,044.10	1,000	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			0.00000	888.544	19.22	0.7789	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			333.39120	234.590	17.87	0.3946	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			375.69120	498.090	17.87	0.6054	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			133.49760	87.416	19.68	0.1749	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			875.79760	1,050.916	19.68	0.8251	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			126.38330	82.495	19.78	0.1664	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			908.68330	1,085.995	19.78	0.8336	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			227.10480	154.998	18.68	0.2834	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			569.40480	718.498	18.68	0.7166	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			98.66810	63.563	20.21	0.1324	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,060.96810	1,247.063	20.21	0.8676	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			94.66890	60.864	20.29	0.1274	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,086.96890	1,274.364	20.29	0.8726	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			152.79530	101.028	19.43	0.1981	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			795.09530	964.528	19.43	0.8019	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			66.12130	41.031	20.81	0.0900	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,318.42130	1,514.531	20.81	0.9100	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			61.71760	37.824	20.89	0.0838	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,364.01760	1,561.324	20.89	0.9162	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			116.39290	75.625	19.92	0.1543	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			958.69290	1,139.125	19.92	0.8457	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			50.22910	30.077	21.09	0.0684	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,492.52910	1,693.577	21.09	0.9316	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			41.23020	24.278	21.28	0.0565	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,613.53020	1,817.778	21.28	0.9435	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			68.91470	43.079	20.77	0.0939	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,291.21470	1,486.579	20.77	0.9061	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			34.32740	19.903	21.46	0.0473	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,726.62740	1,933.403	21.46	0.9527	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			33.80570	19.575	21.48	0.0466	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,736.10570	1,943.075	21.48	0.9534	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			58.41040	35.433	20.95	0.0791	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,400.71040	1,598.933	20.95	0.9209	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			27.27400	15.513	21.68	0.0377	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,869.57400	2,079.013	21.68	0.9623	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			20.05110	11.118	21.98	0.0278	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,062.35110	2,274.618	21.98	0.9722	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			34.85630	20.236	21.45	0.0480	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,717.15630	1,923.736	21.45	0.9520	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			17.19010	9.412	22.12	0.0239	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,159.49010	2,372.912	22.12	0.9761	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			12.63770	6.747	22.42	0.0176	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,354.93770	2,570.247	22.42	0.9824	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			28.12470	16.037	21.65	0.0389	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,850.42470	2,059.537	21.65	0.9611	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			6.54730	4.580	24.43	0.0115	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,848.84730	3,068.080	24.43	0.9885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			5.91810	4.239	25.72	0.0102	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,098.21810	3,317.739	25.72	0.9898	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			18.85360	10.401	22.04	0.0262	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,101.15360	2,313.901	22.04	0.9738	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			5.00680	3.760	28.58	0.0084	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,657.30680	3,877.260	28.58	0.9916	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			1.57750	0.771	29.55	0.0019	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,773.87750	4,994.271	29.55	0.9981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			9.02080	5.104	23.00	0.0134	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,571.32080	2,788.604	23.00	0.9866	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.61450	0.280	29.55	0.0007	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,342.91450	5,563.780	29.55	0.9993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.32090	0.140	29.55	0.0004	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,722.62090	5,943.640	29.55	0.9996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			5.44190	3.985	27.00	0.0093	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,347.74190	3,567.485	27.00	0.9907	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.01080	0.004	29.55	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,582.31080	7,803.504	29.55	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00760	0.003	29.55	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,762.30760	7,983.503	29.55	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			1.55210	0.758	29.55	0.0019	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,783.85210	5,004.258	29.55	0.9981	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			488.16840	364.521	17.47	0.4909	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			325.36840	423.121	17.47	0.5091	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			54.10980	35.679	21.64	0.0688	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,831.30980	2,034.279	21.64	0.9312	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			156.83200	110.220	20.12	0.1826	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,073.43200	1,249.320	20.12	0.8174	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			371.61670	279.505	18.45	0.3711	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			580.41670	711.305	18.45	0.6289	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			491.10690	375.803	17.83	0.4633	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			417.40690	525.103	17.83	0.5367	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			437.25160	333.068	18.09	0.4230	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			483.55160	602.368	18.09	0.5770	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			372.11960	280.209	18.46	0.3699	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			588.41960	719.509	18.46	0.6301	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			18.63480	10.949	23.84	0.0207	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,304.93480	3,520.249	23.84	0.9793	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			380.31080	287.164	18.46	0.3748	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	13/04/2017	Foreign Exchange Option	13.94	Put			584.01080	713.964	18.46	0.6252	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			262.83830	195.374	19.35	0.2673	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			903.93830	1,059.774	19.35	0.7327	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			294.82850	221.334	19.19	0.2915	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			848.32850	998.334	19.19	0.7085	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			90.47740	65.115	21.85	0.0978	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,013.87740	2,212.115	21.85	0.9022	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			37.98560	24.102	23.01	0.0400	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,941.38560	3,151.102	23.01	0.9600	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			480.59110	373.500	18.05	0.4350	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			513.99110	630.500	18.05	0.5650	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			369.98110	282.914	18.68	0.3500	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			703.38110	839.914	18.68	0.6500	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			159.01620	116.562	20.70	0.1646	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,452.41620	1,633.562	20.70	0.8354	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			625.00790	491.877	17.46	0.5319	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			358.40790	448.877	17.46	0.4681	0.00	0	60
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			340.84680	260.690	18.96	0.3226	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			796.64680	940.291	18.96	0.6774	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			745.95570	612.694	17.61	0.5549	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			400.75570	492.494	17.61	0.4451	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			120.26360	92.449	21.87	0.1159	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,245.06360	2,442.249	21.87	0.8841	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			596.46430	493.748	18.37	0.4440	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			690.46430	813.648	18.37	0.5560	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			554.40930	457.655	18.56	0.4188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			758.40930	887.555	18.56	0.5812	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			529.12750	436.045	18.67	0.4033	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			158.10440	201.440	16.75	0.2275	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			234.24620	292.065	16.90	0.2979	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			668.07800	555.001	18.08	0.4848	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			592.07800	704.901	18.08	0.5152	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			48.39650	35.837	24.91	0.0431	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,292.39650	4,505.737	24.91	0.9569	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,354.10440	1,171.540	16.75	0.7725	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,776.02940	4,993.167	24.91	0.9705	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			12.85000	8.961	24.91	0.0126	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,816.85000	6,038.861	24.91	0.9874	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			133.33880	105.830	21.95	0.1200	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,487.33880	2,685.730	21.95	0.8800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,140.24620	972.165	16.90	0.7021	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,922.89230	3,130.230	22.78	0.9074	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			52.47120	39.011	24.91	0.0464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,196.47120	4,408.911	24.91	0.9536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			158.19960	125.831	21.58	0.1402	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,252.19960	2,445.731	21.58	0.8598	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	18.65	Call			32.02940	23.267	24.91	0.0295	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,342.08530	2,537.581	21.73	0.8679	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			138.67220	110.112	21.87	0.1244	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,432.67220	2,630.012	21.87	0.8756	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			183.16750	146.028	21.27	0.1600	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,057.16750	2,245.928	21.27	0.8400	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			98.89230	80.330	22.78	0.0926	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,118.79320	2,309.142	21.37	0.8466	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			173.63100	138.302	21.38	0.1525	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,127.63100	2,318.202	21.38	0.8475	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			219.68180	175.752	20.88	0.1882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,823.68180	2,005.652	20.88	0.8118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			148.08530	117.681	21.73	0.1321	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,832.20120	2,014.443	20.90	0.8129	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			216.72850	173.341	20.91	0.1860	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,840.72850	2,023.241	20.91	0.8140	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			330.17060	269.235	19.94	0.2713	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,314.17060	1,479.135	19.94	0.7287	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			174.79320	139.242	21.37	0.1534	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,730.68130	1,909.563	20.73	0.7989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			221.17290	176.972	20.87	0.1894	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,815.17290	1,996.872	20.87	0.8106	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call			501.59320	412.590	18.81	0.3861	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put			855.59320	992.490	18.81	0.6139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			218.20120	174.543	20.90	0.1871	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			902.64760	1,043.008	18.93	0.6285	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			427.13580	349.950	19.23	0.3381	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,021.13580	1,169.850	19.23	0.6619	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			547.06860	451.375	18.59	0.4143	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			771.06860	901.275	18.59	0.5857	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			236.68130	189.663	20.73	0.2011	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			803.12750	935.945	18.67	0.5967	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			511.75260	421.236	18.76	0.3925	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			835.75260	971.136	18.76	0.6075	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			650.31610	539.969	18.15	0.4750	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			614.31610	729.869	18.15	0.5250	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			478.64760	393.108	18.93	0.3715	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put			434.18430	526.701	17.62	0.4258	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			150.29500	120.790	21.86	0.1310	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,461.49500	2,658.290	21.86	0.8690	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			862.98430	729.201	17.62	0.5742	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			0.00000	645.307	17.90	0.5253	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			0.00000	637.807	17.90	0.4747	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			693.78200	585.367	18.28	0.4756	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			679.48200	797.967	18.28	0.5244	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			76.04470	62.128	24.79	0.0654	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	12/07/2017	Foreign Exchange Option	17.98	Put		4,091.74470	4,304.728	24.79	0.9346	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		504.76820	424.564	19.24	0.3619	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,077.66820	1,224.664	19.24	0.6381	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		962.07020	826.536	17.62	0.5885	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		459.77020	551.736	17.62	0.4115	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		170.64810	141.297	22.01	0.1382	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		2,698.34810	2,896.497	22.01	0.8618	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		1,070.48170	930.184	17.56	0.6027	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		484.58170	573.484	17.56	0.3973	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		195.39670	167.263	22.27	0.1469	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		2,949.49670	3,150.563	22.27	0.8531	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,000.01070	869.358	17.87	0.5578	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		623.51070	723.058	17.87	0.4422	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		797.79000	688.401	18.51	0.4701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		881.29000	1,002.101	18.51	0.5299	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		705.37890	606.528	18.86	0.4264	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		237.48830	284.721	16.83	0.2395	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		310.53810	367.936	16.99	0.2875	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,191.33660	1,042.083	17.39	0.6311	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		454.83660	535.783	17.39	0.3689	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		184.45710	160.520	23.06	0.1334	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,437.95710	3,644.220	23.06	0.8666	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,623.98830	1,441.021	16.83	0.7605	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,014.28330	4,226.013	24.16	0.8903	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.25	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,863.50000	986,093.700	24.25	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		209.95570	181.899	22.41	0.1510	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,103.45570	3,305.599	22.41	0.8490	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,447.03810	1,274.236	16.99	0.7125	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,419.25140	3,625.303	23.02	0.8657	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		185.10390	161.059	23.04	0.1339	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,428.60390	3,634.759	23.04	0.8661	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		279.79040	236.369	21.44	0.1927	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,543.29040	2,730.069	21.44	0.8073	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		150.78330	132.313	24.16	0.1097	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,895.96190	3,091.587	21.99	0.8360	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		212.30920	183.871	22.35	0.1526	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,075.80920	3,277.571	22.35	0.8474	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		759.45910	654.371	18.65	0.4523	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		942.95910	1,068.071	18.65	0.5477	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		185.75140	161.603	23.02	0.1343	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,038.87890	1,170.228	18.86	0.5736	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		633.04870	543.356	19.17	0.3907	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,186.54870	1,327.056	19.17	0.6093	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,004.89930	873.777	17.86	0.5598	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		618.39930	717.477	17.86	0.4402	0.00	0	2,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			232.46190	197.887	21.99	0.1640	0.00	0	110
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			217.09730	187.397	22.49	0.1519	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,187.79730	3,388.797	22.49	0.8481	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			1,163.35260	1,018.422	17.51	0.6138	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			504.05260	589.822	17.51	0.3862	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			692.01060	599.101	19.23	0.3979	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,276.91060	1,416.001	19.23	0.6021	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			1,257.99180	1,108.340	17.47	0.6243	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			522.79180	605.240	17.47	0.3757	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			238.96790	209.590	22.86	0.1568	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,453.76790	3,656.490	22.86	0.8432	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,355.91150	1,200.274	17.40	0.6347	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			540.11150	617.674	17.40	0.3653	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			267.09690	234.562	23.09	0.1630	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,691.29690	3,891.962	23.09	0.8370	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,505.41140	1,338.828	17.22	0.6666	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			489.21140	556.528	17.22	0.3334	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,487.21770	1,321.806	17.24	0.6614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			501.01770	569.506	17.24	0.3386	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,159.56570	1,025.623	18.03	0.5559	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			793.36570	893.323	18.03	0.4441	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			274.21790	240.739	23.44	0.1604	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,968.01790	4,168.439	23.44	0.8396	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			337.96620	295.618	22.20	0.1968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,261.76620	3,453.318	22.20	0.8032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			336.99300	294.777	22.22	0.1963	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,270.79300	3,462.477	22.22	0.8037	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			336.02420	293.942	22.23	0.1958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,279.82420	3,471.642	22.23	0.8042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			350.55130	306.012	22.01	0.2036	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,154.35130	3,343.712	22.01	0.7964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			346.93620	303.361	22.06	0.2019	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,180.73620	3,371.061	22.06	0.7981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			342.90610	299.881	22.12	0.1996	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,216.70610	3,407.581	22.12	0.8004	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			436.82820	378.407	21.22	0.2468	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,620.62820	2,796.107	21.22	0.7532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			396.37760	343.051	21.53	0.2263	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,850.17760	3,030.750	21.53	0.7737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			355.44230	309.605	21.95	0.2059	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,119.24230	3,307.305	21.95	0.7941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			951.73560	836.399	18.67	0.4774	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,085.53560	1,204.099	18.67	0.5226	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			940.46470	826.254	18.71	0.4730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,104.26470	1,223.954	18.71	0.5270	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			535.58990	465.182	20.58	0.2951	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,169.38990	2,332.882	20.58	0.7049	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,119.13910	988.806	18.15	0.5412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			842.93910	946.506	18.15	0.4588	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,092.97740	965.025	18.23	0.5316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			876.77740	982.725	18.23	0.4684	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,080.13380	953.233	18.27	0.5268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			893.93380	1,000.933	18.27	0.4732	0.00	0	16,000
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			280.69300	249.267	23.37	0.1645	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,924.39300	4,127.067	23.37	0.8355	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,429.17740	1,268.813	17.37	0.6419	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			552.87740	626.613	17.37	0.3581	0.00	0	60
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			479.29040	431.058	22.26	0.2395	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,372.49040	3,562.358	22.26	0.7605	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			477.95130	430.062	22.27	0.2389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,381.15130	3,571.362	22.27	0.7611	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			476.81410	429.070	22.29	0.2384	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,390.01410	3,580.370	22.29	0.7616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			621.71950	566.087	22.30	0.2727	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,503.41950	3,690.787	22.30	0.7273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,900.19390	1,734.981	18.13	0.6627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			711.89390	789.681	18.13	0.3373	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			624.74240	568.338	22.27	0.2738	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,486.44240	3,673.038	22.27	0.7262	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			623.23150	567.207	22.29	0.2733	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,494.93150	3,681.907	22.29	0.7267	0.00	0	0
<b>Total \$ / R Option</b>												<b>23,937,501.80</b>	<b>98,000</b>	<b>1,384,544</b>
<b>Total \$ / R</b>												<b>2,157,030,788.90</b>	<b>255,563</b>	<b>2,029,296</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.43650		13.65770			0.0000	0.00	0	461
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.68010		13.90600			0.0000	0.00	0	44
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.90630		14.13650			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>505</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			545.84810	399.373	26.94	0.0093	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			333,775.84810	355,749.374	26.94	0.9907	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			544.19020	398.495	27.00	0.0093	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			334,774.19020	356,748.495	27.00	0.9907	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			542.53440	397.628	27.05	0.0093	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			335,772.53440	357,747.628	27.05	0.9907	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			12,413.61090	9,845.479	22.11	0.1124	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			258,813.61090	278,835.479	22.11	0.8876	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			12,333.52050	9,781.252	22.12	0.1117	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			259,733.52050	279,771.252	22.12	0.8883	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			12,254.00080	9,717.658	22.14	0.1111	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			260,654.00080	280,707.658	22.14	0.8889	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	18/09/2017	Foreign Exchange Option		15.14	Call			50,972.01720	43,669.441	19.86	0.3260	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Put			151,322.01720	167,039.441	19.86	0.6740	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.15	Call			50,731.38430	43,461.238	19.88	0.3246	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.15	Put			152,081.38430	167,831.238	19.88	0.6754	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Call			50,492.02380	43,253.775	19.89	0.3233	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Put			152,842.02380	168,623.776	19.89	0.6767	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>505</b>
£ / R	On 31/01/2017	Foreign Exchange Future				16.64570		16.88500			0.0000	0.00	0	30
£ / R	On 28/02/2017	Foreign Exchange Future				16.74100		16.98270			0.0000	0.00	0	48
£ / R	On 13/03/2017	Foreign Exchange Future				16.78560		17.02840			0.0000	10,256,001.60	611	51,476
£ / R	On 31/03/2017	Foreign Exchange Future				16.84820		17.09280			0.0000	0.00	0	162
£ / R	On 13/04/2017	Foreign Exchange Future				16.89600		17.14190			0.0000	0.00	0	61
£ / R	On 25/04/2017	Foreign Exchange Future				16.94020		17.18720			0.0000	0.00	0	73
£ / R	On 28/04/2017	Foreign Exchange Future				16.95080		17.19780			0.0000	0.00	0	79
£ / R	On 19/06/2017	Foreign Exchange Future				17.13300		17.38210			0.0000	0.00	0	32,002
£ / R	On 18/09/2017	Foreign Exchange Future				17.46120		17.71570			0.0000	0.00	0	462
£ / R	On 18/12/2017	Foreign Exchange Future				17.79460		18.05320			0.0000	0.00	0	5,755
<b>Total £ / R Future</b>												<b>10,256,001.60</b>	<b>611</b>	<b>90,148</b>
£ / R	On 31/01/2017	Foreign Exchange Option	16.86	Call				252.22600	141.921	25.24	0.3637	0.00	0	0
£ / R	On 31/01/2017	Foreign Exchange Option	16.86	Put				227.22600	356.221	25.24	0.6363	0.00	0	0
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Call				165.86780	116.937	23.02	0.1853	0.00	0	0
£ / R	On 28/02/2017	Foreign Exchange Option	17.89	Put				1,073.16780	1,265.937	23.02	0.8147	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Call				516.62310	404.493	20.65	0.4475	0.00	0	500
£ / R	On 13/03/2017	Foreign Exchange Option	17.00	Put				488.22310	618.893	20.65	0.5525	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Call				128.04420	94.216	23.45	0.1354	0.00	0	1,200
£ / R	On 13/03/2017	Foreign Exchange Option	18.50	Put				1,599.64420	1,808.616	23.45	0.8646	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Call				77.57830	55.628	24.17	0.0853	0.00	0	600
£ / R	On 13/03/2017	Foreign Exchange Option	19.00	Put				2,049.17830	2,270.028	24.17	0.9147	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Call				2.51420	1.570	33.60	0.0027	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.75	Put				6,724.11420	6,965.970	33.60	0.9973	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Call				2.48660	1.552	33.60	0.0026	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.76	Put				6,734.08660	6,975.952	33.60	0.9974	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Call				15.40230	13.848	29.71	0.0214	0.00	0	1,200
£ / R	On 13/03/2017	Foreign Exchange Option	21.00	Put				3,987.00230	4,228.248	29.71	0.9786	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Call				2.54210	1.588	33.60	0.0027	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Option	23.74	Put				6,714.14210	6,955.988	33.60	0.9973	0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Call				256.84780	202.587	22.49	0.2273	0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option	18.18	Put				1,344.04780	1,534.387	22.49	0.7727	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Call				696.73730	578.790	20.45	0.4859	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option	17.03	Put				584.83730	712.790	20.45	0.5141	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Call				8.53270	6.361	28.25	0.0084	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option	23.98	Put				6,801.33270	7,046.162	28.25	0.9916	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	28/04/2017	Foreign Exchange Option	17.00	Call			791.85550	670.147	20.22	0.5092	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			594.05550	719.347	20.22	0.4908	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			24.45750	18.487	25.01	0.0196	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,682.35750	6,925.487	25.01	0.9804	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			24.79760	18.753	25.01	0.0199	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,662.69760	6,905.753	25.01	0.9801	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			24.62700	18.619	25.01	0.0197	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,672.52700	6,915.619	25.01	0.9803	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			968.97030	862.195	19.58	0.4533	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,263.27030	1,410.995	19.58	0.5467	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			976.46320	868.984	19.56	0.4560	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,250.76320	1,397.784	19.56	0.5440	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			972.71260	865.583	19.57	0.4547	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,257.01260	1,404.383	19.57	0.5453	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			152.75000	131.446	23.92	0.0787	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,259.55000	7,496.846	23.92	0.9213	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			153.90020	132.458	23.92	0.0792	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,240.70020	7,477.858	23.92	0.9208	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			153.32410	131.951	23.92	0.0789	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,250.12410	7,487.351	23.92	0.9211	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>10,256,001.60</b>	<b>611</b>	<b>93,648</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11896		0.12019			0.0000	31,285.69	263	362
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12170		0.12298			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12433		0.12564			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>31,285.69</b>	<b>263</b>	<b>4,123</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			15.82660	18.483	25.43	0.0427	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,996.72660	2,122.783	25.43	0.9573	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1.61600	2.361	25.43	0.0068	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,982.51600	3,106.661	25.43	0.9932	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.11440	0.223	25.43	0.0008	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,981.01440	4,104.523	25.43	0.9992	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			9.80450	7.892	23.07	0.0133	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,712.10450	4,837.492	23.07	0.9867	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			79.20720	67.151	23.07	0.0870	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,781.50720	2,896.751	23.07	0.9130	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			29.03390	23.982	23.07	0.0358	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,731.33390	3,853.582	23.07	0.9642	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			215.98270	200.128	22.80	0.1763	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,651.88270	2,766.928	22.80	0.8237	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			123.81220	100.595	22.80	0.1001	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,559.71220	3,667.395	22.80	0.8999	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			69.37240	48.389	22.80	0.0536	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	0.17	Put			4,505.27240	4,615.189	22.80	0.9464	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>31,285.69</b>	<b>263</b>	<b>4,123</b>
€ / R	On	25/01/2017	Foreign Exchange Future			14.33760		14.51820			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.35050		14.53490			0.0000	0.00	0	12
€ / R	On	06/02/2017	Foreign Exchange Future			14.36990		14.55480			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.42790		14.61410			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.44090		14.62730			0.0000	0.00	0	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.48330		14.67080			0.0000	29,879,047.90	2,063	86,285
€ / R	On	15/03/2017	Foreign Exchange Future			14.48980		14.67760			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.54330		14.73250			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.59010		14.78050			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.81880		15.01260			0.0000	84,244,878.00	5,685	79,681
€ / R	On	18/09/2017	Foreign Exchange Future			15.13990		15.33910			0.0000	0.00	0	1,396
€ / R	On	18/12/2017	Foreign Exchange Future			15.46850		15.67220			0.0000	0.00	0	154
<b>Total € / R Future</b>												<b>114,123,925.90</b>	<b>7,748</b>	<b>170,032</b>
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			19.03410	2.259	31.56	0.0253	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			310.83410	474.659	31.56	0.9747	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			9.08410	3.477	22.61	0.0211	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			774.18410	952.977	22.61	0.9789	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Call			198.16770	106.271	15.72	0.3686	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Put			163.36770	256.371	15.72	0.6314	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			36.17850	20.316	19.14	0.0599	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,182.07850	1,352.416	19.14	0.9401	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			125.92020	81.394	17.68	0.1915	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			668.62020	810.494	17.68	0.8085	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			427.21400	534.577	16.71	0.6280	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			10.14760	6.339	21.51	0.0161	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,509.34760	2,693.039	21.51	0.9839	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			4.26820	3.596	28.35	0.0076	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,023.46820	4,210.295	28.35	0.9924	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			4.26250	3.593	28.40	0.0076	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			298.01400	217.877	16.71	0.3720	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,033.46250	4,220.293	28.40	0.9924	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			4.25710	3.591	28.45	0.0075	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,043.45710	4,230.291	28.45	0.9925	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			56.20230	36.739	19.25	0.0820	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,385.40230	1,553.439	19.25	0.9180	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			1,026.78480	858.504	15.46	0.8491	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			45.98480	65.204	15.46	0.1509	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			557.26320	429.885	15.86	0.5988	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			186.46320	246.585	15.86	0.4012	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			221.54190	159.579	17.34	0.2846	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	15/03/2017	Foreign Exchange Option	15.06	Put			603.94190	729.779	17.34	0.7154	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			245.86340	185.580	17.61	0.2844	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			733.36340	862.281	17.61	0.7156	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			449.26870	358.629	16.72	0.4425	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			468.76870	568.529	16.72	0.5575	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			37.86650	27.244	21.82	0.0353	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,225.26650	4,408.444	21.82	0.9647	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			276.60300	229.482	18.81	0.2355	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			252.77820	301.604	16.16	0.2978	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,524.00300	1,670.682	18.81	0.7645	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			38.35880	27.644	21.80	0.0358	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,205.75880	4,388.844	21.80	0.9642	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			38.11220	27.443	21.81	0.0355	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,215.51220	4,398.643	21.81	0.9645	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,155.37820	1,010.404	16.16	0.7022	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,289.29270	4,472.597	23.25	0.8947	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			149.08150	133.090	23.21	0.1059	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,269.98150	4,453.190	23.21	0.8941	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			148.73740	132.793	23.23	0.1056	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,279.63740	4,462.893	23.23	0.8944	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			148.39270	132.497	23.25	0.1053	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,796.74410	2,955.070	20.07	0.7631	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			417.47850	372.257	20.08	0.2362	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,805.27850	2,963.757	20.08	0.7638	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			416.01930	370.948	20.09	0.2355	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,813.81930	2,972.448	20.09	0.7645	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			165.94040	142.117	24.01	0.0944	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,903.74040	6,083.617	24.01	0.9056	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			418.94410	373.570	20.07	0.2369	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>114,123,925.90</b>	<b>7,748</b>	<b>171,712</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.19250		10.33370			0.0000	0.00	0	22,309
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.35460		10.49820			0.0000	0.00	0	125
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.50720		10.65320			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.66080		10.80760			0.0000	0.00	0	33
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>22,692</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			4.35540	2.845	19.12	0.0119	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,620.65540	1,760.345	19.12	0.9881	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			4.29110	2.799	19.16	0.0117	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,630.59110	1,770.300	19.16	0.9883	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			4.42130	2.891	19.07	0.0121	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,610.72130	1,750.391	19.07	0.9879	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			53.08250	39.063	16.68	0.0819	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	19/06/2017	Foreign Exchange Option	12.06	Put			1,614.88250	1,744.463	16.68	0.9181	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			52.39470	38.539	16.69	0.0809	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,624.19470	1,753.939	16.69	0.9191	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			53.77950	39.594	16.67	0.0829	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,605.57950	1,734.994	16.67	0.9171	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,653.77560	1,777.203	16.23	0.8578	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			119.11170	96.168	16.20	0.1445	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,635.91170	1,758.968	16.20	0.8555	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			118.03850	95.281	16.21	0.1434	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,644.83850	1,768.081	16.21	0.8566	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			116.97560	94.403	16.23	0.1422	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			254.68310	215.025	15.24	0.2509	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,317.08310	1,424.225	15.24	0.7491	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			252.88650	213.384	15.25	0.2493	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,325.28650	1,432.584	15.25	0.7507	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			256.49420	216.682	15.22	0.2525	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,308.89420	1,415.882	15.22	0.7475	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>22,692</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.20940		10.25050			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.40690		10.44980			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.59220		10.63700			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			3.17250	2.524	24.99	0.0084	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,482.67250	2,523.124	24.99	0.9916	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			3.16600	2.520	25.06	0.0084	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,492.66600	2,533.120	25.06	0.9916	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			3.15970	2.517	25.13	0.0084	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,502.65970	2,543.117	25.13	0.9916	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			99.04390	89.781	17.68	0.1552	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,379.24390	1,412.881	17.68	0.8448	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			97.89300	88.719	17.69	0.1536	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,388.09300	1,421.819	17.69	0.8464	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			96.75530	87.671	17.71	0.1520	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,396.95530	1,430.771	17.71	0.8480	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			307.88320	289.618	16.19	0.3383	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			950.88320	977.418	16.19	0.6617	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			305.37020	287.220	16.21	0.3360	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			958.37020	985.020	16.21	0.6640	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			302.87810	284.843	16.22	0.3338	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			965.87810	992.643	16.22	0.6662	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R 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>0</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			13.48070		13.67920			0.0000	0.00	0	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.80990		14.01540			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.12540		14.33980			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			8.20340	6.808	28.85	0.0142	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,379.00340	3,576.108	28.85	0.9858	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			8.18170	6.795	28.91	0.0141	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,388.98170	3,586.095	28.91	0.9859	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			8.15990	6.782	28.96	0.0141	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,398.95990	3,596.082	28.96	0.9859	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			170.70780	134.064	20.27	0.1537	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,025.30780	2,194.164	20.27	0.8463	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			169.49640	133.072	20.28	0.1527	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,034.09640	2,203.172	20.28	0.8473	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			168.29160	132.084	20.29	0.1518	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,042.89160	2,212.184	20.29	0.8482	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			484.79810	419.039	19.27	0.3190	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,524.99810	1,673.640	19.27	0.6810	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			482.45730	416.985	19.28	0.3177	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,532.65730	1,681.585	19.28	0.6823	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			480.12930	414.942	19.30	0.3164	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,540.32930	1,689.542	19.30	0.6836	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			1.95820		1.98530			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.96940		1.99910			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.98450		2.01620			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			8.51440	7.130	27.79	0.0109	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,955.51440	5,225.130	27.79	0.9891	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			8.38070	7.053	28.16	0.0107	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,055.38070	5,325.053	28.16	0.9893	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			8.25730	6.982	28.52	0.0105	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,155.25730	5,424.982	28.52	0.9895	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			215.15230	168.165	19.34	0.1436	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,824.15230	3,074.165	19.34	0.8564	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			238.79850	187.296	19.14	0.1580	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	2.24	Put			2,647.79850	2,893.296	19.14	0.8420	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			226.64890	177.454	19.24	0.1506	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,735.64890	2,983.454	19.24	0.8494	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,043.52320	2,260.832	17.77	0.6986	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			657.00150	549.982	17.62	0.3226	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,895.00150	2,104.982	17.62	0.6774	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			630.74570	527.442	17.69	0.3118	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,968.74570	2,182.442	17.69	0.6882	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			605.52320	505.832	17.77	0.3014	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			1.94870		1.97400			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			1.99480		2.02110			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			26.21590	15.836	22.07	0.0273	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,086.21590	3,328.836	22.07	0.9727	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			29.57380	17.443	21.38	0.0305	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,889.57380	3,130.443	21.38	0.9695	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			27.81960	16.604	21.72	0.0289	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,987.81960	3,229.604	21.72	0.9711	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,880.91780	2,068.412	18.01	0.7524	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			371.20740	298.927	18.09	0.2362	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,960.20740	2,150.927	18.09	0.7638	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			413.74410	334.898	17.93	0.2594	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,802.74410	1,986.898	17.93	0.7406	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			391.91780	316.412	18.01	0.2476	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			1.73300		1.76170			0.0000	0.00	0	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.76600		1.79510			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.79530		1.82490			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			12.10090	7.118	25.61	0.0131	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,795.10090	4,077.118	25.61	0.9869	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			11.83420	6.978	26.03	0.0126	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,894.83420	4,176.978	26.03	0.9874	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			11.59070	6.850	26.44	0.0123	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,994.59070	4,276.850	26.44	0.9877	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			314.32000	251.151	20.50	0.2068	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	19/06/2017	Foreign Exchange Option	1.98	Put			2,163.32000	2,391.151	20.50	0.7932	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			346.60970	278.744	20.24	0.2265	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,995.60970	2,218.744	20.24	0.7735	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			330.01670	264.551	20.37	0.2165	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,079.01670	2,304.551	20.37	0.7835	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			623.27560	534.287	19.57	0.3164	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,974.27560	2,181.287	19.57	0.6836	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			671.41050	575.258	19.31	0.3371	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,822.41050	2,022.258	19.31	0.6629	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			646.62560	554.319	19.44	0.3266	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,897.62560	2,101.319	19.44	0.6734	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>15,930</b>
KES / R	On	13/03/2017	Foreign Exchange Future			0.12810		0.13040			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12710		0.13030			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12750		0.13040			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			9.74590		9.82460			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.89430		9.97370			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.03340		10.11510			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			8.73840	5.825	18.08	0.0247	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,294.13840	1,369.925	18.08	0.9753	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			9.08540	6.049	17.98	0.0257	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,274.48540	1,350.149	17.98	0.9743	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			8.90990	5.936	18.03	0.0252	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,284.30990	1,360.036	18.03	0.9748	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			112.90930	96.355	16.46	0.1807	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,079.20930	1,142.055	16.46	0.8193	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			111.53690	95.075	16.48	0.1786	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,087.83690	1,150.774	16.48	0.8214	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			110.09890	93.811	16.49	0.1766	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,096.39890	1,159.511	16.49	0.8234	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			312.23920	280.588	15.34	0.3567	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			777.13920	827.188	15.34	0.6433	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			309.32250	278.017	15.36	0.3540	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			784.22250	834.617	15.36	0.6460	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			315.18170	283.184	15.32	0.3593	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			770.08170	819.784	15.32	0.6407	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R 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			1.27940		1.29230			0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.29870		1.31190			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.31510		1.32840			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			1,277.00000	1,406.000		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			1,377.00000	1,506.000		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			1,477.00000	1,606.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Put			781.00000	913.000		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			881.00000	1,013.000		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			681.00000	813.000		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			316.00000	449.000		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			416.00000	549.000		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			516.00000	649.000		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			1.24930		1.24680			0.0000	0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.25240		1.25000			0.0000	0.00	0	8,095
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.25560		1.25320			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>8,095</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>8,095</b>
QUANTO € On 13/03/2017 Foreign Exchange Future			1.07790		1.07420			0.0000	21,558.00	20	748
QUANTO € On 19/06/2017 Foreign Exchange Future			1.08320		1.07960			0.0000	0.00	0	25,352
QUANTO € On 18/09/2017 Foreign Exchange Future			1.08870		1.08510			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>21,558.00</b>	<b>20</b>	<b>26,100</b>
<b>Total QUANTO € / \$</b>									<b>21,558.00</b>	<b>20</b>	<b>26,100</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	13/03/2017	Foreign Exchange Future			22,653.23000		22,962.35000			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			9.49060		9.61430			0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future			9.66700		9.79240			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			6.91100	4.397	19.13	0.0188	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,382.61100	1,503.797	19.13	0.9812	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			6.80530	4.326	19.18	0.0184	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,392.50530	1,513.726	19.18	0.9816	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			6.70210	4.256	19.24	0.0181	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,402.40210	1,523.656	19.24	0.9819	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			151.31490	123.047	16.34	0.2243	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			868.91490	966.047	16.34	0.7757	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			149.43650	121.497	16.36	0.2219	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			877.03650	974.497	16.36	0.7781	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			147.58140	119.967	16.38	0.2195	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			885.18140	982.967	16.38	0.7805	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			3.52970		3.57910			0.0000	70,594,000.00	20,000	20,083
TRY / R	On	19/06/2017	Foreign Exchange Future			3.50040		3.54680			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>70,594,000.00</b>	<b>20,000</b>	<b>20,083</b>
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.79980	0.302	30.98	0.0026	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,281.69980	1,330.602	30.98	0.9974	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.75810	0.284	30.98	0.0025	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,291.65810	1,340.584	30.98	0.9975	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.71840	0.267	30.98	0.0023	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,301.61840	1,350.567	30.98	0.9977	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			16.55570	12.856	20.07	0.0689	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			729.75570	772.456	20.07	0.9311	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			16.10330	12.575	20.15	0.0674	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			739.30330	782.175	20.15	0.9326	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			15.66500	12.303	20.24	0.0659	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			748.86500	791.904	20.24	0.9341	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>70,594,000.00</b>	<b>20,000</b>	<b>20,083</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 13/03/2017 Foreign Exchange Future			1.33160		1.35330			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.29250		1.31410			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.25970		1.28040			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>2,328,120,058.29</b>	<b>186,205</b>	<b>1,005,301</b>
<b>Total Options</b>									<b>23,937,501.80</b>	<b>98,000</b>	<b>1,389,724</b>
<b>Grand Total:</b>									<b>2,352,057,560.09</b>	<b>284,205</b>	<b>2,395,025</b>