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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/03/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/03/2017 Foreign Exchange Future			13.20650		13.11500			0.0000	238,139,608.00	18,032	0
\$ / R On 16/03/2017 Foreign Exchange Future			13.18240		13.15980			0.0000	0.00	0	0
\$ / R On 17/03/2017 Foreign Exchange Future			13.18240		13.16180			0.0000	0.00	0	3,634
\$ / R On 27/03/2017 Foreign Exchange Future			13.20350		13.18330			0.0000	0.00	0	0
\$ / R On 29/03/2017 Foreign Exchange Future			13.20820		13.18810			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.21300		13.19280			0.0000	39,639.00	3	6,637
\$ / R On 03/04/2017 Foreign Exchange Future			13.22010		13.19990			0.0000	0.00	0	0
\$ / R On 10/04/2017 Foreign Exchange Future			13.23670		13.21650			0.0000	0.00	0	0
\$ / R On 11/04/2017 Foreign Exchange Future			13.23910		13.21890			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.24140		13.22130			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.24380		13.22360			0.0000	0.00	0	722
\$ / R On 18/04/2017 Foreign Exchange Future			13.25570		13.23550			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.26250		13.24240			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.27170		13.25150			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.27860		13.25840			0.0000	0.00	0	2,074
\$ / R On 04/05/2017 Foreign Exchange Future			13.29240		13.27210			0.0000	0.00	0	0
\$ / R On 11/05/2017 Foreign Exchange Future			13.30840		13.28810			0.0000	0.00	0	70
\$ / R On 26/05/2017 Foreign Exchange Future			13.34200		13.32210			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.39490		13.37650			0.0000	488,364,659.10	36,459	481,967
\$ / R On 28/06/2017 Foreign Exchange Future			13.41550		13.39710			0.0000	0.00	0	0
\$ / R On 30/06/2017 Foreign Exchange Future			13.42010		13.40170			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2017	Foreign Exchange Future			13.44750		13.42920			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.46810		13.44980			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.47720		13.45900			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.48180		13.46360			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.49090		13.47270			0.0000	0.00	0	2,274
\$ / R	On	11/08/2017	Foreign Exchange Future			13.51610		13.49790			0.0000	0.00	0	70
\$ / R	On	29/08/2017	Foreign Exchange Future			13.55730		13.53920			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.60300		13.58490			0.0000	680,150.00	50	24,797
\$ / R	On	27/09/2017	Foreign Exchange Future			13.62340		13.60530			0.0000	0.00	0	415
\$ / R	On	23/10/2017	Foreign Exchange Future			13.68220		13.66400			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			13.69130		13.67310			0.0000	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Future			13.72980		13.71150			0.0000	0.00	0	70
\$ / R	On	28/11/2017	Foreign Exchange Future			13.76370		13.74540			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			13.80900		13.79050			0.0000	1,380,900.00	100	17,690
\$ / R	On	22/12/2017	Foreign Exchange Future			13.81790		13.79950			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.93590		13.91800			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.94040		13.92250			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.01170		13.99400			0.0000	1,401,170.00	100	170
\$ / R	On	25/04/2018	Foreign Exchange Future			14.09430		14.07600			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.13010		14.11150			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.13900		14.12040			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.21500		14.19580			0.0000	0.00	0	2,415
\$ / R	On	13/08/2018	Foreign Exchange Future			14.34010		14.31990			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.41830		14.39760			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.54570		14.52400			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.61500		14.59270			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.75130		14.72800			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.82500		14.80150			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>730,006,126.10</b>	<b>54,744</b>	<b>545,319</b>
\$ / R	On	14/03/2017	Foreign Exchange Option	13.11	Put			0.00000	0.000	16.20	0.0000	0.00	0	0
\$ / R	On	14/03/2017	Foreign Exchange Option	13.11	Call			0.00000	96.500	16.20	1.0000	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Put			762.31540	738.901	32.41	0.9880	0.00	0	0
\$ / R	On	16/03/2017	Foreign Exchange Option	13.92	Call			2.11540	1.301	32.41	0.0120	0.00	0	20,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.00	Call			202.63110	211.359	19.66	0.7854	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.00	Put			40.83110	28.959	19.66	0.2146	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Put			52.16240	38.634	18.91	0.2752	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.05	Call			163.96240	171.034	18.91	0.7248	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Call			424.00560	439.211	23.39	0.9433	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	12.75	Put			12.20560	6.811	23.39	0.0567	0.00	0	15,000
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Put			595.67230	572.824	26.55	0.9590	0.00	0	0
\$ / R	On	17/03/2017	Foreign Exchange Option	13.75	Call			7.47230	5.224	26.55	0.0410	0.00	0	15,000
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Put			120.56470	106.170	14.54	0.4033	0.00	0	0
\$ / R	On	27/03/2017	Foreign Exchange Option	13.12	Call			183.86470	189.670	14.54	0.5967	0.00	0	20,000
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			2,252.50360	2,232.335	27.18	0.9975	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			0.60360	0.535	27.18	0.0025	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			375.59850	352.945	15.59	0.7504	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			63.69850	61.145	15.59	0.2496	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,430.86160	1,410.296	21.47	0.9846	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			3.66160	3.296	21.47	0.0154	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Put			203.22460	184.359	14.52	0.5020	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.23	Call			173.12460	174.459	14.52	0.4980	0.00	0	15,400
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Put			155.66510	139.454	14.35	0.4216	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.14	Call			215.56510	219.554	14.35	0.5784	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Call			248.34230	254.524	14.30	0.6312	0.00	0	0
\$ / R	On	03/04/2017	Foreign Exchange Option	13.08	Put			128.44230	114.424	14.30	0.3688	0.00	0	15,400
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Put			823.88410	801.520	17.53	0.8754	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	14.00	Call			40.38410	38.220	17.53	0.1246	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Put			404.77520	383.046	15.69	0.6701	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.50	Call			121.27520	119.746	15.69	0.3299	0.00	0	1,000
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Put			604.80080	582.320	16.71	0.7923	0.00	0	0
\$ / R	On	10/04/2017	Foreign Exchange Option	13.75	Call			71.30080	69.020	16.71	0.2077	0.00	0	2,100
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			771.09820	749.001	17.46	0.8515	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			49.99820	48.101	17.46	0.1485	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,799.91590	3,779.725	32.10	0.9968	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			1.21590	1.125	32.10	0.0032	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			51.97910	50.022	17.50	0.1509	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			780.67910	758.622	17.50	0.8491	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			633.07660	610.701	16.87	0.7924	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			74.37660	72.101	16.87	0.2076	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			533.55760	511.353	16.39	0.7424	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			94.85760	92.753	16.39	0.2576	0.00	0	1,269
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			773.08050	750.967	17.53	0.8400	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			56.68050	54.767	17.53	0.1600	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,184.51640	1,162.538	18.71	0.9175	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			30.01640	28.238	18.71	0.0825	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,109.60480	1,087.760	18.59	0.8921	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			42.00480	40.260	18.59	0.1079	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,821.59990	1,800.554	20.18	0.9651	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			13.09990	12.254	20.18	0.0349	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			117.04360	115.321	16.96	0.2579	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			665.54360	643.621	16.96	0.7421	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			189.11550	188.560	15.93	0.3864	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			437.61550	416.860	15.93	0.6136	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,442.52490	2,421.985	21.34	0.9886	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			4.02490	3.685	21.34	0.0114	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,420.86530	3,400.507	26.26	0.9940	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			2.36530	2.207	26.26	0.0060	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			71.29930	69.371	17.88	0.1666	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			919.79930	897.671	17.88	0.8334	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Call			14.66750	13.752	20.06	0.0388	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.00	Put			1,763.16750	1,742.052	20.06	0.9612	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	14.23	Put		1,036.79520	1,014.716	18.29	0.8521	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call		65.19520	63.316	18.29	0.1479	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Put		561.49220	540.068	16.48	0.6555	0.00	0	0
\$ / R	On	04/05/2017	Foreign Exchange Option	13.65	Call		183.59220	182.468	16.48	0.3445	0.00	0	1,500
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Put		480.81340	460.103	16.13	0.5844	0.00	0	0
\$ / R	On	11/05/2017	Foreign Exchange Option	13.52	Call		248.91340	248.503	16.13	0.4156	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put		485.05510	466.382	15.97	0.5514	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call		307.15510	308.382	15.97	0.4486	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put		2,663.56840	2,642.224	20.91	0.9696	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call		15.66840	14.224	20.91	0.0304	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		54.59880	53.859	20.25	0.0872	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		2,198.09880	2,178.959	20.25	0.9128	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		54.07860	53.341	20.27	0.0864	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		2,207.57860	2,188.441	20.27	0.9136	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		55.12560	54.382	20.23	0.0879	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Call		402.03920	404.328	15.63	0.4957	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Call		550.83390	555.911	15.03	0.6166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.13	Put		304.33390	291.011	15.03	0.3834	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Call		683.77400	691.281	14.63	0.7043	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.90	Put		207.27400	196.381	14.63	0.2957	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Call		286.83790	287.399	16.53	0.3794	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Put		639.38120	621.948	16.27	0.5896	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.70	Call		315.88120	316.848	16.27	0.4104	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Put		1,714.29480	1,695.066	19.32	0.8614	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.00	Call		90.79480	89.966	19.32	0.1386	0.00	0	4,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.45	Put		475.53920	459.428	15.63	0.5043	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Put		171.87110	162.084	14.46	0.2589	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Put		439.61200	423.909	15.48	0.4823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.39	Call		426.11200	428.809	15.48	0.5177	0.00	0	4,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Put		1,851.76110	1,832.541	19.58	0.8788	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.15	Call		78.26110	77.441	19.58	0.1212	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.80	Put		710.33790	692.499	16.53	0.6206	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Call		383.13810	385.125	15.76	0.4778	0.00	0	4,500
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Put		632.44580	615.054	16.24	0.5864	0.00	0	250
\$ / R	On	19/06/2017	Foreign Exchange Option	13.69	Call		318.94580	319.954	16.24	0.4136	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call		810.63110	820.108	14.33	0.7726	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put		144.13110	135.208	14.33	0.2274	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	12.80	Call		748.37110	756.984	14.46	0.7411	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		962.42510	943.694	17.36	0.7096	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		1,067.90190	1,048.988	17.68	0.7393	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		184.40190	183.888	17.68	0.2607	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		2,084.79440	2,065.621	20.03	0.9030	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		61.29440	60.521	20.03	0.0970	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.50	Put		506.63810	490.225	15.76	0.5222	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put		860.24090	841.775	17.04	0.6769	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put		2,852.08070	2,833.139	21.40	0.9524	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	16.20	Call		28.58070	28.039	21.40	0.0476	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,658.31160	2,639.321	21.11	0.9428	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		34.81160	34.221	21.11	0.0572	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		208.92510	208.595	17.36	0.2904	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		1,125.99310	1,107.005	17.85	0.7541	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,513.47660	2,494.438	20.84	0.9348	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		39.97660	39.338	20.84	0.0652	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		268.15060	268.468	16.71	0.3588	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		761.65060	743.568	16.71	0.6412	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call		236.74090	236.675	17.04	0.3231	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		39.60650	38.971	20.86	0.0646	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,270.41250	1,251.299	18.26	0.7867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		146.91250	146.199	18.26	0.2133	0.00	0	42,100
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		278.66820	279.122	16.60	0.3704	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		732.16820	714.222	16.60	0.6296	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		172.49310	171.905	17.85	0.2459	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		1,002.60450	983.797	17.48	0.7214	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,755.28430	2,736.325	21.29	0.9475	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		31.78430	31.225	21.29	0.0525	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		212.99690	212.698	17.31	0.2952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		946.49690	927.798	17.31	0.7048	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,523.10650	2,504.071	20.86	0.9354	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		26.81860	26.288	21.47	0.0449	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		3.30290	3.146	22.72	0.0064	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,676.80290	4,658.246	22.72	0.9936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		5,274.86730	5,256.387	22.72	0.9972	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		1.36730	1.287	22.72	0.0028	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		199.10450	198.697	17.48	0.2786	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		1,043.27610	1,024.399	17.60	0.7327	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		3,369.85270	3,351.020	21.98	0.9716	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		16.35270	15.920	21.98	0.0284	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,776.35890	4,757.817	22.72	0.9944	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		2.85890	2.717	22.72	0.0056	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,910.31860	2,891.388	21.47	0.9551	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		246.80120	234.823	14.81	0.3335	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		55.65790	54.912	20.21	0.0887	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		2,179.15790	2,160.012	20.21	0.9113	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		42.67400	42.013	20.72	0.0693	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,446.17400	2,427.113	20.72	0.9307	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		189.77610	189.298	17.60	0.2673	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		2,188.62560	2,169.482	20.23	0.9121	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		6,333.76440	6,315.343	22.72	0.9994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		0.26440	0.243	22.72	0.0006	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		101.32200	100.499	19.12	0.1528	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,614.82200	1,595.599	19.12	0.8472	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		623.30120	629.723	14.81	0.6665	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	28/06/2017	Foreign Exchange Option	13.50	Put			517.32860	501.133	15.82	0.5124	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call			414.42860	416.633	15.82	0.4876	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put			2,877.24480	2,858.373	21.32	0.9458	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call			34.34480	33.873	21.32	0.0542	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put			650.04150	632.899	16.32	0.5746	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call			351.74150	352.999	16.32	0.4254	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,556.35380	4,538.485	21.52	0.9891	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			5.55380	5.985	21.52	0.0109	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			313.81670	314.542	16.86	0.3703	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			834.61670	817.042	16.86	0.6297	0.00	0	1,000
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,318.95700	1,300.514	18.19	0.7476	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			208.75700	208.614	18.19	0.2524	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call			638.48800	642.549	15.31	0.6068	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put			379.48800	365.349	15.31	0.3932	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put			1,106.35780	1,088.500	17.59	0.6933	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call			265.35780	265.700	17.59	0.3067	0.00	0	2,000
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put			3,111.93010	3,092.447	20.96	0.9377	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call			45.53010	44.247	20.96	0.0623	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put			543.81650	527.769	15.85	0.4864	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call			507.41650	509.569	15.85	0.5136	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put			684.65340	668.073	16.30	0.5466	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call			437.35340	438.973	16.30	0.4534	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Put			711.78420	695.240	16.38	0.5442	0.00	0	0
\$ / R	On	11/08/2017	Foreign Exchange Option	13.75	Call			459.68420	461.340	16.38	0.4558	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put			566.94000	551.686	15.84	0.4629	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call			606.14000	608.986	15.84	0.5371	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put			3,369.62330	3,350.973	21.63	0.9198	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call			68.82330	68.273	21.63	0.0802	0.00	0	60
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			561.17030	562.903	16.31	0.4842	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			736.27030	719.903	16.31	0.5158	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			392.11890	392.911	17.36	0.3631	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,127.21890	1,109.911	17.36	0.6369	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			564.80470	566.561	16.29	0.4866	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,853.75450	3,836.558	22.45	0.9246	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Call			839.95350	844.169	15.26	0.6447	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.14	Put			395.05350	381.168	15.26	0.3553	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			68.35040	69.255	22.46	0.0750	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,863.45040	3,846.255	22.46	0.9250	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Call			664.65150	667.207	15.84	0.5492	0.00	0	5,480
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Put			2,553.44120	2,535.887	20.11	0.8537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.00	Call			138.34120	138.887	20.11	0.1463	0.00	0	3,680
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			68.04680	68.955	22.48	0.0747	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,873.14680	3,855.955	22.48	0.9253	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			68.65450	69.558	22.45	0.0754	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			81.39480	82.209	21.79	0.0889	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			357.19000	357.887	17.65	0.3356	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	14.47	Put			1,242.29000	1,224.887	17.65	0.6644	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Call			1,042.78000	1,048.976	14.77	0.7346	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.80	Put			257.88000	245.976	14.77	0.2654	0.00	0	3,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.50	Put			579.75150	564.207	15.84	0.4508	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			333.34540	320.272	15.03	0.3176	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,462.15840	4,444.839	23.03	0.9465	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			47.05840	47.839	23.03	0.0535	0.00	0	3,099
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Put			1,038.17990	1,021.001	17.13	0.6133	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.20	Call			423.07990	424.001	17.13	0.3867	0.00	0	90
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,496.49480	3,479.209	21.79	0.9111	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			80.24670	81.068	21.84	0.0877	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			417.73050	418.628	17.17	0.3827	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			1,052.83050	1,035.628	17.17	0.6173	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,417.27590	1,399.799	18.08	0.7011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			312.17590	312.799	18.08	0.2989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			918.24540	923.271	15.03	0.6824	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	23.03	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,924.91640	2,907.433	20.72	0.8816	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			109.81640	110.433	20.72	0.1184	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			709.71460	712.671	15.68	0.5753	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			524.81460	509.671	15.68	0.4247	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,525.34670	3,508.068	21.84	0.9123	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			729.90470	713.561	16.29	0.5134	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,076.34090	1,082.819	14.73	0.7471	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			241.44090	229.819	14.73	0.2529	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			3,304.75070	3,287.407	21.43	0.9024	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			89.65070	90.407	21.43	0.0976	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			986,415.10000	986,397.000	23.03	1.0000	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Put			586.45600	570.876	15.88	0.4458	0.00	0	60
\$ / R	On	27/09/2017	Foreign Exchange Option	13.50	Call			691.75600	694.276	15.88	0.5542	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Put			3,611.44090	3,594.257	22.04	0.9088	0.00	0	0
\$ / R	On	27/09/2017	Foreign Exchange Option	17.13	Call			86.74090	87.657	22.04	0.0912	0.00	0	60
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,510.97660	1,493.421	18.20	0.6864	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			364.97660	365.621	18.20	0.3136	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,883.04200	3,864.611	22.40	0.9006	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			106.14200	105.911	22.40	0.0994	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			605.57090	589.712	15.93	0.4306	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			778.67090	781.012	15.93	0.5694	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			903.33800	886.511	16.72	0.5254	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			634.83800	636.311	16.72	0.4746	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			621.25980	605.690	15.95	0.4164	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			866.65980	869.390	15.95	0.5836	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,121.67830	4,104.800	22.73	0.8907	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			127.07830	128.500	22.73	0.1093	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			168.47890	169.688	21.80	0.1378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,687.97890	3,670.688	21.80	0.8622	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	15.12	Put			1,750.07770	1,732.102	18.54	0.6838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			420.57770	421.102	18.54	0.3162	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,738.56300	1,748.984	14.68	0.8468	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			158.06300	149.984	14.68	0.1532	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			169.00740	170.209	21.78	0.1382	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,678.50740	3,661.209	21.78	0.8618	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,518.60320	1,526.026	14.85	0.7973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			228.10320	217.026	14.85	0.2027	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,112.57990	1,116.817	15.36	0.6730	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			442.07990	427.817	15.36	0.3270	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			169.53870	170.733	21.76	0.1386	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,669.03870	3,651.733	21.76	0.8614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,699.10970	2,681.221	20.02	0.7992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			249.60970	250.221	20.02	0.2008	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,653.57700	1,635.629	18.34	0.6685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			444.07700	444.628	18.34	0.3315	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,183.75650	1,188.535	15.25	0.6983	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			393.25650	379.535	15.25	0.3017	0.00	0	2,580
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			665.68730	666.944	16.96	0.4640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			1,025.18730	1,007.944	16.96	0.5360	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,555.62550	3,538.247	21.54	0.8560	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			176.12550	177.247	21.54	0.1440	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,053.44420	1,057.201	15.53	0.6493	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			492.94420	478.201	15.53	0.3507	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			655.90130	657.117	17.01	0.4586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			1,045.40130	1,028.117	17.01	0.5414	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,583.94070	3,566.579	21.60	0.8573	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			174.44070	175.579	21.60	0.1427	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,908.49110	1,921.206	14.58	0.8780	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			117.99110	112.206	14.58	0.1220	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,400.76620	4,383.741	22.95	0.8920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			131.26620	132.741	22.95	0.1080	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			685.72770	687.086	16.87	0.4749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			985.22770	968.086	16.87	0.5251	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,517.91710	3,500.511	21.47	0.8541	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			178.41710	179.511	21.47	0.1459	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			3,227.39690	3,209.783	20.91	0.8383	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			197.89690	198.783	20.91	0.1617	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			992.26670	995.546	15.71	0.6235	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			551.76670	536.547	15.71	0.3765	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			560.86300	561.710	17.51	0.4043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,270.36300	1,252.710	17.51	0.5957	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,621.73400	3,604.397	21.67	0.8592	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			172.23400	173.397	21.67	0.1408	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			977.50560	980.678	15.76	0.6171	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			567.00560	551.678	15.76	0.3829	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	14.53	Call			552.90150	553.719	17.56	0.3995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,292.40150	1,274.719	17.56	0.6005	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,977.22310	2,959.410	20.42	0.8224	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			217.72310	218.410	20.42	0.1776	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			278.23540	278.793	19.71	0.2211	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,487.73540	2,469.793	19.71	0.7789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			717.02030	718.541	16.73	0.4917	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			926.52030	909.541	16.73	0.5083	0.00	0	33,000
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			632.36050	616.708	15.96	0.4068	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			931.86050	934.609	15.96	0.5932	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,359.48870	4,342.654	22.95	0.8874	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			138.98870	140.554	22.95	0.1126	0.00	0	60
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,068.59420	1,051.549	16.98	0.5135	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			786.59420	787.449	16.98	0.4865	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,055.76630	1,038.726	16.95	0.5091	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			798.26630	799.126	16.95	0.4909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,432.61860	1,436.390	15.41	0.7125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			438.61860	424.690	15.41	0.2875	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,997.30750	1,979.729	18.77	0.6650	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			531.30750	531.429	18.77	0.3350	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			268.89820	270.052	21.61	0.1800	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,775.58030	3,759.025	21.60	0.8196	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,784.89820	3,768.352	21.61	0.8200	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			270.26550	271.401	21.58	0.1809	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,766.26550	3,749.701	21.58	0.8191	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			562.27210	547.065	15.63	0.3409	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,256.27210	1,258.765	15.63	0.6591	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			269.58030	270.725	21.60	0.1804	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,269.90380	2,252.929	19.20	0.6791	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			535.90380	537.229	19.20	0.3209	0.00	0	2,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,637.61590	1,620.854	18.14	0.5907	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			713.61590	715.154	18.14	0.4093	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,220.40180	1,204.406	17.39	0.5030	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			931.90180	934.506	17.39	0.4970	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,156.25880	1,140.494	17.27	0.4869	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			976.65880	979.494	17.27	0.5131	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			379.25630	382.699	21.63	0.2169	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,893.45630	3,877.699	21.63	0.7831	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			380.84070	384.268	21.60	0.2178	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,875.04070	3,859.268	21.60	0.7822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,334.10240	1,339.217	16.46	0.6239	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			778.30240	764.217	16.46	0.3761	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			380.04690	383.480	21.62	0.2174	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,884.24690	3,868.480	21.62	0.7826	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,379.80410	1,365.577	17.79	0.4942	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,079.70410	1,085.677	17.79	0.5058	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	17/09/2018	Foreign Exchange Option	14.86	Call			1,079.24500	1,086.104	18.07	0.4902	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,541.64500	1,527.804	18.07	0.5098	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,075.97130	1,082.820	18.08	0.4890	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,548.37130	1,534.520	18.08	0.5110	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,082.53030	1,089.399	18.06	0.4913	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,534.93030	1,521.099	18.06	0.5087	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,543.62560	1,530.718	18.10	0.4899	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,207.62560	1,216.418	18.10	0.5101	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,202.39210	1,211.917	18.31	0.4968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,689.69210	1,676.917	18.31	0.5032	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,199.11980	1,208.636	18.32	0.4958	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,696.41980	1,683.636	18.32	0.5042	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,205.67480	1,215.216	18.30	0.4979	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,682.97480	1,670.216	18.30	0.5021	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,700.74380	1,688.832	18.33	0.4860	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,328.74380	1,340.132	18.33	0.5140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,330.08470	1,339.729	18.52	0.5025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,848.58470	1,834.729	18.52	0.4975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,326.81980	1,336.458	18.53	0.5016	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,855.31980	1,841.458	18.53	0.4984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,333.35070	1,343.009	18.52	0.5035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,841.85070	1,828.009	18.52	0.4965	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,179,220</b>
<b>Total \$ / R</b>												<b>730,006,126.10</b>	<b>54,744</b>	<b>1,724,539</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.39490		13.37650			0.0000	66,974.50	5	541
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.60300		13.58490			0.0000	0.00	0	7
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.80900		13.79050			0.0000	13,809.00	1	4
<b>Total \$ / R MAXI Future</b>												<b>80,783.50</b>	<b>6</b>	<b>552</b>
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			2,362.03950	2,311.313	21.60	0.0400	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			302,712.03950	300,821.313	21.60	0.9600	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			2,337.21940	2,286.666	21.61	0.0396	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			303,687.21940	301,796.666	21.61	0.9604	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			2,387.13050	2,336.173	21.59	0.0403	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			301,737.13050	299,846.173	21.59	0.9597	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			23,493.60570	23,549.001	18.88	0.2335	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			180,003.60570	178,249.001	18.88	0.7665	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			23,343.47690	23,398.754	18.89	0.2322	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			180,853.47690	179,098.754	18.89	0.7678	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			23,644.78160	23,700.302	18.86	0.2348	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			179,154.78160	177,400.302	18.86	0.7652	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			81,218.12550	81,424.614	16.33	0.5404	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			77,168.12550	75,524.614	16.33	0.4596	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			80,812.72870	81,016.467	16.35	0.5384	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	18/12/2017	Foreign Exchange Option		13.76	Put			77,762.72870	76,116.467	16.35	0.4616	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.74	Call			81,626.07670	81,834.865	16.32	0.5424	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option		13.74	Put			76,576.07670	74,934.865	16.32	0.4576	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>80,783.50</b>	<b>6</b>	<b>552</b>
£ / R	On 31/03/2017	Foreign Exchange Future				16.05360		16.13790			0.0000	96,321.60	6	270
£ / R	On 13/04/2017	Foreign Exchange Future				16.09860		16.18250			0.0000	0.00	0	61
£ / R	On 25/04/2017	Foreign Exchange Future				16.13690		16.22110			0.0000	0.00	0	204
£ / R	On 28/04/2017	Foreign Exchange Future				16.14640		16.23060			0.0000	0.00	0	97
£ / R	On 19/06/2017	Foreign Exchange Future				16.30820		16.39540			0.0000	16,438,665.60	1,008	48,812
£ / R	On 18/09/2017	Foreign Exchange Future				16.60640		16.69600			0.0000	0.00	0	1,664
£ / R	On 18/12/2017	Foreign Exchange Future				16.90890		16.99940			0.0000	0.00	0	8,202
<b>Total £ / R Future</b>												<b>16,534,987.20</b>	<b>1,014</b>	<b>59,310</b>
£ / R	On 31/03/2017	Foreign Exchange Option		18.18	Put			2,049.01210	2,131.925	26.78	0.9831	0.00	0	0
£ / R	On 31/03/2017	Foreign Exchange Option		18.18	Call			6.91210	5.525	26.78	0.0169	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Put			927.93020	995.541	18.41	0.8507	0.00	0	0
£ / R	On 13/04/2017	Foreign Exchange Option		17.03	Call			80.43020	64.141	18.41	0.1493	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Put			7,758.94760	7,843.142	31.07	0.9999	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Option		23.98	Call			0.04760	0.042	31.07	0.0001	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Put			914.63460	978.918	18.17	0.7810	0.00	0	0
£ / R	On 28/04/2017	Foreign Exchange Option		17.00	Call			145.23460	125.318	18.17	0.2190	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Call			1.18260	0.935	24.97	0.0016	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.03	Put			7,635.78260	7,722.735	24.97	0.9984	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Call			1.16970	0.925	24.97	0.0016	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.04	Put			7,645.76970	7,732.725	24.97	0.9984	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Call			1.19570	0.946	24.97	0.0016	0.00	0	0
£ / R	On 19/06/2017	Foreign Exchange Option		24.02	Put			7,625.79570	7,712.746	24.97	0.9984	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Call			412.10140	387.487	18.62	0.2960	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.00	Put			1,716.10140	1,781.087	18.62	0.7040	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Call			410.06830	385.566	18.64	0.2947	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		18.01	Put			1,724.06830	1,789.166	18.64	0.7053	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Call			414.14570	389.419	18.61	0.2972	0.00	0	0
£ / R	On 18/09/2017	Foreign Exchange Option		17.99	Put			1,708.14570	1,773.019	18.61	0.7028	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			34.33260	30.853	22.30	0.0263	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			8,184.93260	8,271.953	22.30	0.9737	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			34.15310	30.689	22.30	0.0261	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			8,194.75310	8,281.789	22.30	0.9739	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			34.51290	31.018	22.30	0.0264	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			8,175.11290	8,262.118	22.30	0.9736	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>												<b>16,534,987.20</b>	<b>1,014</b>	<b>59,310</b>

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 Future			0.11731		0.11717			0.0000	0.00	0	3,786
¥ / R	On	18/09/2017	Foreign Exchange Future			0.11971		0.11956			0.0000	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12216		0.12202			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,786</b>
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			4,283.44650	4,268.899	19.10	0.9990	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.03350	0.027	19.10	0.0001	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			5,283.13350	5,268.627	19.10	0.9999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			2.91750	2.649	19.10	0.0072	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			3,286.01750	3,271.250	19.10	0.9928	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.34650	0.299	19.10	0.0010	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			19.39940	21.172	20.94	0.0318	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			4,063.09940	4,050.172	20.94	0.9682	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			6.34350	7.081	20.94	0.0119	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			5,050.04350	5,036.081	20.94	0.9881	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			54.92910	58.731	20.94	0.0769	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			3,098.62910	3,087.731	20.94	0.9231	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			818.86180	837.938	17.19	0.5767	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			616.76180	622.438	17.19	0.4233	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			470.40340	484.530	18.62	0.3817	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			1,268.30340	1,269.030	18.62	0.6183	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,383.78290	1,404.875	15.22	0.8034	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			181.68290	189.375	15.22	0.1966	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>3,786</b>
€ / R	On	15/03/2017	Foreign Exchange Future			14.02350		14.03900			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.06510		14.08360			0.0000	0.00	0	9
€ / R	On	13/04/2017	Foreign Exchange Future			14.10850		14.12620			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.31410		14.33340			0.0000	340,231,842.90	23,769	92,471
€ / R	On	18/09/2017	Foreign Exchange Future			14.60690		14.62670			0.0000	0.00	0	7,337
€ / R	On	18/12/2017	Foreign Exchange Future			14.90570		14.92520			0.0000	372,642.50	25	1,495
€ / R	On	19/03/2018	Foreign Exchange Future			15.21340		15.23220			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>340,604,485.40</b>	<b>23,794</b>	<b>101,357</b>
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			1,021.24790	1,036.535	40.90	0.9995	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			0.24790	0.035	40.90	0.0005	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			1,142.06380	1,159.500	18.10	0.9773	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			5.66380	4.600	18.10	0.0227	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			725.66590	740.069	15.76	0.8500	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			51.86590	48.569	15.76	0.1500	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			5.45370	5.146	23.51	0.0092	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,862.05370	4,881.046	23.51	0.9908	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			5.38500	5.081	23.51	0.0091	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			320.92890	324.442	14.33	0.4085	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,871.98500	4,890.981	23.51	0.9909	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			5.52320	5.213	23.51	0.0093	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,852.12320	4,871.113	23.51	0.9907	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,988.37020	2,003.339	18.20	0.9052	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			61.77020	57.439	18.20	0.0948	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			544.32890	528.542	14.33	0.5915	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			36.41820	34.056	21.78	0.0392	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,879.71820	4,897.155	21.78	0.9608	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			36.12830	33.780	21.78	0.0389	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,889.42830	4,906.880	21.78	0.9611	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			36.71030	34.333	21.78	0.0395	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,870.01030	4,887.433	21.78	0.9605	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			52.51720	51.244	23.02	0.0447	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,537.31720	6,555.544	23.02	0.9553	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			197.90150	194.627	19.92	0.1550	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,332.70150	3,348.927	19.92	0.8450	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			0.00000	1,875.992	17.55	0.7061	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			0.00000	391.692	17.55	0.2939	14,100,904.80	36,000	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			197.47570	194.205	19.94	0.1546	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			3,342.27570	3,358.505	19.94	0.8454	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			198.32980	195.054	19.89	0.1554	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			3,323.12980	3,339.354	19.89	0.8446	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			0.00000	1,274.501	14.59	0.7107	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			0.00000	368.801	14.59	0.2893	6,638,419.80	18,000	18,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			757.58440	768.177	15.41	0.4111	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,129.06300	1,120.817	15.38	0.5923	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			746.86300	757.417	15.38	0.4077	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,124.41430	1,116.191	15.39	0.5906	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			752.21430	762.791	15.39	0.4094	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,119.78440	1,111.577	15.41	0.5889	0.00	0	0
<b>Total € / R Option</b>												<b>20,739,324.60</b>	<b>54,000</b>	<b>36,000</b>
<b>Total € / R</b>												<b>361,343,810.00</b>	<b>77,794</b>	<b>137,357</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.10890		10.12640			0.0000	40,435.60	4	26,935
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.25150		10.26940			0.0000	0.00	0	225
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.39380		10.41230			0.0000	0.00	0	4,400
<b>Total AU\$ / R Future</b>												<b>40,435.60</b>	<b>4</b>	<b>31,560</b>
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			8.23880	7.648	16.91	0.0238	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,941.83880	1,958.748	16.91	0.9762	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			8.11530	7.535	16.94	0.0235	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,951.71530	1,968.635	16.94	0.9765	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			8.36480	7.765	16.88	0.0242	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,931.96480	1,948.865	16.88	0.9758	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,935.79920	1,951.265	15.47	0.9318	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			34.76870	32.354	15.49	0.0674	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,945.36870	1,960.854	15.49	0.9326	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			34.34390	31.948	15.50	0.0667	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,954.94390	1,970.448	15.50	0.9333	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			35.19920	32.765	15.47	0.0682	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			115.51320	111.450	14.76	0.1658	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,583.21320	1,597.650	14.76	0.8342	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			117.63190	113.507	14.73	0.1685	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,565.33190	1,579.707	14.73	0.8315	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			116.56720	112.474	14.75	0.1671	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,574.26720	1,588.674	14.75	0.8329	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>40,435.60</b>	<b>4</b>	<b>31,560</b>
CAD/ R	On	19/06/2017	Foreign Exchange Future			9.94620		9.95710			0.0000	0.00	0	20
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.11630		10.12800			0.0000	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Future			10.28710		10.29860			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>20</b>
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			14.29870	13.113	17.62	0.0375	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,797.19870	1,806.913	17.62	0.9625	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			14.06870	12.895	17.64	0.0369	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,806.96870	1,816.695	17.64	0.9631	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			14.53260	13.335	17.60	0.0381	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,787.43260	1,797.135	17.60	0.9619	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			114.11370	110.280	15.96	0.1838	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			1,276.11370	1,283.980	15.96	0.8162	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			112.85030	109.054	15.98	0.1821	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			1,284.85030	1,292.754	15.98	0.8179	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			115.39170	111.522	15.95	0.1856	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			1,267.39170	1,275.222	15.95	0.8144	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			397.42470	388.906	13.92	0.4449	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			638.82470	641.806	13.92	0.5551	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			393.99860	385.541	13.94	0.4419	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			645.39860	648.441	13.94	0.5581	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			400.87610	392.296	13.90	0.4478	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			632.27610	635.196	13.90	0.5522	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>20</b>
CHF / R	On	19/06/2017	Foreign Exchange Future			13.36300		13.35440			0.0000	0.00	0	1,356
CHF / R	On	18/09/2017	Foreign Exchange Future			13.65510		13.64630			0.0000	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Future			13.95390		13.94460			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			26.47240	26.735	19.65	0.0492	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,552.07240	2,543.735	19.65	0.9508	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			26.17670	26.431	19.66	0.0487	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,561.77670	2,553.431	19.66	0.9513	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			26.77160	27.044	19.64	0.0497	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,542.37160	2,534.044	19.64	0.9503	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			194.61350	193.888	18.54	0.2026	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,938.31350	1,928.788	18.54	0.7974	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			193.29740	192.588	18.55	0.2014	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,946.99740	1,937.489	18.55	0.7986	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			195.94190	195.199	18.53	0.2038	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,929.64190	1,920.099	18.53	0.7962	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			764.17480	756.791	16.29	0.5132	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			849.57480	832.891	16.29	0.4868	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			760.31730	752.923	16.30	0.5112	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			855.71730	839.023	16.30	0.4888	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			768.05680	760.675	16.27	0.5151	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			843.45680	826.775	16.27	0.4849	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,356</b>
CNH / R	On	19/06/2017	Foreign Exchange Future			1.92240		1.92230			0.0000	0.00	0	10
CNH / R	On	18/09/2017	Foreign Exchange Future			1.93680		1.93670			0.0000	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Future			1.95140		1.95110			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			33.00790	32.528	18.08	0.0456	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,410.00790	3,408.528	18.08	0.9544	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			39.86780	39.195	17.93	0.0540	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			3,216.86780	3,215.195	17.93	0.9460	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			36.27750	35.706	18.01	0.0496	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			3,313.27750	3,311.706	18.01	0.9504	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			276.34280	274.948	17.11	0.2150	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,409.34280	2,406.948	17.11	0.7850	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			262.76310	261.468	17.21	0.2058	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,495.76310	2,493.468	17.21	0.7942	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			290.85150	289.194	17.00	0.2247	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,323.85150	2,321.194	17.00	0.7753	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			980.32270	974.020	14.91	0.5125	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			1,069.32270	1,060.020	14.91	0.4875	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,068.20630	1,060.808	14.79	0.5438	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			957.20630	946.808	14.79	0.4562	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,022.44860	1,016.616	14.85	0.5281	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			1,011.44860	1,002.616	14.85	0.4719	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	02/05/2017	Foreign Exchange Future			1.91590		1.91530			0.0000	0.00	0	362
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Call			249.36850	241.619	15.05	0.3501	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.96	Put			696.36850	682.619	15.05	0.6499	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Call			222.02620	214.680	15.23	0.3188	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.97	Put			769.02620	755.680	15.23	0.6812	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Call			197.44310	190.537	15.40	0.2895	0.00	0	0
CNH/R	On	02/05/2017	Foreign Exchange Option	1.98	Put			844.44310	831.537	15.40	0.7105	0.00	0	0
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>362</b>
DKK / R	On	19/06/2017	Foreign Exchange Future			1.93220		1.93470			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			73.82780	65.530	15.81	0.0923	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			2,326.82780	2,343.530	15.81	0.9077	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			71.17240	63.500	16.16	0.0883	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			2,424.17240	2,441.500	16.16	0.9117	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			68.74310	61.655	16.52	0.0846	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,521.74310	2,539.655	16.52	0.9154	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.72710		1.72520			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.75580		1.75390			0.0000	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.78360		1.78150			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			102.84340	96.167	19.75	0.1167	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,450.84340	2,425.167	19.75	0.8833	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			96.50110	89.972	19.94	0.1096	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,544.50110	2,518.972	19.94	0.8904	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			90.63040	84.252	20.13	0.1030	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,638.63040	2,613.252	20.13	0.8970	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			307.22250	297.048	18.42	0.2335	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,268.22250	2,239.048	18.42	0.7665	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			292.32540	282.188	18.53	0.2234	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,353.32540	2,324.188	18.53	0.7766	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			321.46230	311.423	18.28	0.2435	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			2,182.46230	2,153.423	18.28	0.7565	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			1,047.11940	1,047.949	15.80	0.5495	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			932.11940	911.949	15.80	0.4505	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			1,005.62620	1,005.961	15.91	0.5335	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			990.62620	969.961	15.91	0.4665	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,090.29400	1,091.641	15.69	0.5658	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			875.29400	855.641	15.69	0.4342	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/06/2017	Foreign Exchange Future			0.12800		0.12820			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12770		0.12800			0.0000	0.00	0	1,382
KES / R	On	18/12/2017	Foreign Exchange Future			0.12730		0.12800			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.24900		9.24640			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			9.37440		9.37190			0.0000	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.49930		9.49650			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			9.37170	9.000	16.97	0.0297	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,712.97170	1,710.000	16.97	0.9703	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			9.21690	8.851	17.00	0.0292	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,722.81690	1,719.851	17.00	0.9708	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			9.52950	9.152	16.94	0.0301	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,703.12950	1,700.152	16.94	0.9699	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			1,281.02620	1,277.056	15.09	0.8561	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			71.96610	70.491	15.10	0.1422	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			1,290.06610	1,286.091	15.10	0.8578	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			73.89950	72.432	15.07	0.1456	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			1,271.99950	1,268.032	15.07	0.8544	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			72.92620	71.456	15.09	0.1439	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			755.12230	751.154	17.51	0.5506	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			452.67020	451.546	17.66	0.4478	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			766.17020	762.246	17.66	0.5522	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			453.73640	452.659	17.81	0.4462	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			777.23640	773.359	17.81	0.5538	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			451.62230	450.454	17.51	0.4494	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>0</b>
PULA / R On 19/06/2017 Foreign Exchange Future			1.27450		1.27710			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.28770		1.29150			0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Future			1.30360		1.30510			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 19/06/2017 Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.38	Put			1,029.00000	1,055.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Put			1,129.00000	1,155.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.40	Put			1,229.00000	1,255.000		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			785.00000	823.000		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			885.00000	923.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Put			685.00000	723.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Put			149.00000	164.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Call			51.00000	36.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.31	Put			49.00000	64.000		1.0000	0.00	0	0
PULA / R On 18/12/2017 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.21750		1.22570			0.0000	60,875.00	50	4,098
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.22080		1.22900			0.0000	0.00	0	0
QUANTO £ On 18/12/2017 Foreign Exchange Future			1.22450		1.23270			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>60,875.00</b>	<b>50</b>	<b>4,098</b>
<b>Total QUANTO £ / \$</b>									<b>60,875.00</b>	<b>50</b>	<b>4,098</b>
QUANTO € On 19/06/2017 Foreign Exchange Future			1.06860		1.07150			0.0000	37,401.00	35	71,345
QUANTO € On 18/09/2017 Foreign Exchange Future			1.07380		1.07670			0.0000	0.00	0	0
QUANTO € On 18/12/2017 Foreign Exchange Future			1.07940		1.08230			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>37,401.00</b>	<b>35</b>	<b>71,345</b>
<b>Total QUANTO € / \$</b>									<b>37,401.00</b>	<b>35</b>	<b>71,345</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	19/06/2017	Foreign Exchange Future			22,351.23000		22,362.81000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/06/2017	Foreign Exchange Future			9.47460		9.47010			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			37.30540	36.822	15.65	0.1043	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			1,087.20540	1,082.222	15.65	0.8957	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			36.60390	36.178	15.67	0.1026	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			1,096.50390	1,091.578	15.67	0.8974	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			38.01980	37.477	15.62	0.1060	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			1,077.91980	1,072.877	15.62	0.8940	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/06/2017	Foreign Exchange Future			3.47210		3.47650			0.0000	0.00	0	19,800
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,800</b>
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			4.83500	4.005	20.62	0.0292	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			798.33500	801.905	20.62	0.9708	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			4.87860	4.004	20.81	0.0289	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			808.37860	811.904	20.81	0.9711	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			4.79230	4.006	20.43	0.0294	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			788.29230	791.906	20.43	0.9706	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>19,800</b>
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.34540		1.34340			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.32640		1.31570			0.0000	0.00	0	0
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.30620		1.29110			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>1,087,365,093.80</b>	<b>79,647</b>	<b>840,257</b>
<b>Total Options</b>												<b>20,739,324.60</b>	<b>54,000</b>	<b>1,215,220</b>
<b>Grand Total:</b>												<b>1,108,104,418.40</b>	<b>133,647</b>	<b>2,055,477</b>