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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/12/2016 Foreign Exchange Future			14.05390		14.09170			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			14.06080		14.10300			0.0000	17,829,094.40	1,268	3,901
\$ / R On 29/12/2016 Foreign Exchange Future			14.06220		14.10490			0.0000	0.00	0	0
\$ / R On 04/01/2017 Foreign Exchange Future			14.07250		14.12130			0.0000	0.00	0	2,250
\$ / R On 11/01/2017 Foreign Exchange Future			14.09590		14.14150			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.10260		14.14720			0.0000	5,500,014.00	390	390
\$ / R On 17/01/2017 Foreign Exchange Future			14.11600		14.15880			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.11930		14.16170			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.12600		14.16750			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			14.13600		14.17610			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.14210		14.18180			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.14770		14.18730			0.0000	0.00	0	1,289
\$ / R On 31/01/2017 Foreign Exchange Future			14.15890		14.19850			0.0000	665,468.30	47	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			14.20630		14.24580			0.0000	4,830,142.00	340	340
\$ / R On 27/02/2017 Foreign Exchange Future			14.23360		14.27320			0.0000	7,330,304.00	515	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			14.23620		14.27590			0.0000	1,665,635.40	117	720
\$ / R On 01/03/2017 Foreign Exchange Future			14.23890		14.27860			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			14.27080		14.31120			0.0000	357,212,394.80	25,031	462,991
\$ / R On 31/03/2017 Foreign Exchange Future			14.31910		14.36010			0.0000	0.00	0	1,561
\$ / R On 11/04/2017 Foreign Exchange Future			14.34900		14.39010			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			14.35170		14.39280			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	13/04/2017	Foreign Exchange Future			14.35440		14.39550			0.0000	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Future			14.36800		14.40910			0.0000	0.00	0	1,450
\$ / R	On	21/04/2017	Foreign Exchange Future			14.37610		14.41730			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.38700		14.42820			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.53630		14.57800			0.0000	316,644,222.90	21,783	202,435
\$ / R	On	12/07/2017	Foreign Exchange Future			14.59870		14.64070			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.62310		14.66530			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.78320		14.82620			0.0000	0.00	0	5,842
\$ / R	On	23/10/2017	Foreign Exchange Future			14.87720		14.92070			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.02740		15.07180			0.0000	5,409,864.00	360	15,492
\$ / R	On	19/03/2018	Foreign Exchange Future			15.27690		15.31940			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.52670		15.56710			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>717,087,139.80</b>	<b>49,851</b>	<b>711,023</b>
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			2.83200	0.708	49.40	0.0061	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			911.13200	946.808	49.40	0.9939	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			599.71930	555.327	35.65	0.9848	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put			8.01930	1.427	35.65	0.0152	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			61.64610	32.935	30.61	0.2478	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			179.94610	189.035	30.61	0.7522	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call			41.97510	20.637	33.24	0.1613	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put			250.27510	266.737	33.24	0.8387	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			109.53500	113.165	20.15	0.3805	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			272.53500	233.965	20.15	0.6195	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			65.11030	49.127	20.52	0.1978	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			420.21030	446.927	20.52	0.8022	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			227.92110	198.047	18.57	0.4868	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			206.62110	225.547	18.57	0.5132	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			522.16270	484.704	17.32	0.7553	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			80.66270	88.805	17.32	0.2447	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			375.95470	344.539	18.20	0.6012	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			178.75470	191.939	18.20	0.3988	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			7.74310	7.522	26.05	0.0220	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,030.54310	2,074.922	26.05	0.9780	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			260.19830	237.401	18.57	0.4480	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			331.39830	351.401	18.57	0.5520	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			247.46340	225.920	18.75	0.4256	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			365.76340	386.620	18.75	0.5744	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			577.77110	544.396	17.94	0.7251	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			120.27110	128.395	17.94	0.2749	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			379.28390	353.282	18.28	0.5495	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			263.18390	277.282	18.28	0.4505	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			373.63650	348.702	18.50	0.5320	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			291.83650	306.602	18.50	0.4680	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			26.46020	23.353	22.80	0.0557	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,734.66020	1,771.253	22.80	0.9443	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			257.72180	239.415	19.33	0.3962	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			480.42180	501.715	19.33	0.6038	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			561.19960	531.658	18.29	0.6740	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			173.89960	183.958	18.29	0.3260	0.00	0	1,000
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			116.39480	106.216	20.77	0.1977	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			987.89480	1,017.316	20.77	0.8023	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			474.60670	448.076	18.46	0.5927	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			256.10670	269.176	18.46	0.4073	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			385.49130	361.602	18.65	0.5166	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			336.99130	352.702	18.65	0.4834	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			193.76140	181.590	20.76	0.2632	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			977.96140	1,005.291	20.76	0.7368	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			406.85100	386.661	19.29	0.4745	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			481.05100	500.361	19.29	0.5255	0.00	0	1,500
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			765.42550	736.879	18.45	0.6844	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			232.22550	243.279	18.45	0.3156	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			499.06950	476.946	19.06	0.5187	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			453.16950	470.746	19.06	0.4813	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			568.95550	544.705	18.94	0.5632	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			390.35550	405.805	18.94	0.4368	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,137.05980	2,097.730	20.09	0.9539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			25.85980	26.929	20.09	0.0461	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,849.53480	1,810.750	19.15	0.9327	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			38.33480	39.950	19.15	0.0673	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,391.71800	1,354.706	18.11	0.8693	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			80.51800	83.906	18.11	0.1307	83,066.54	990	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			1,366.28410	1,329.453	18.12	0.8634	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			85.08410	88.653	18.12	0.1366	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			1,307.70110	1,271.319	18.14	0.8491	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			96.50110	100.519	18.14	0.1509	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			1,186.00060	1,150.703	18.20	0.8156	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			124.80060	129.903	18.20	0.1844	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			996.01360	962.882	18.28	0.7519	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			184.81360	192.082	18.28	0.2481	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			891.40290	860.755	18.42	0.7089	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			230.20290	239.955	18.42	0.2911	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			858.67520	828.623	18.48	0.6940	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			247.47520	257.823	18.48	0.3060	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			826.75160	797.307	18.54	0.6790	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			265.55160	276.507	18.54	0.3210	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			679.30140	653.035	18.83	0.6019	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			368.10140	382.235	18.83	0.3981	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			625.99740	601.043	18.95	0.5708	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			414.79740	430.243	18.95	0.4292	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			528.92770	507.539	19.21	0.5094	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			517.72770	536.739	19.21	0.4906	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			486.87960	466.794	19.40	0.4796	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			575.67960	595.994	19.40	0.5204	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			470.89500	451.323	19.47	0.4679	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			599.69500	620.523	19.47	0.5321	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			447.78640	428.972	19.59	0.4507	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			636.58640	658.172	19.59	0.5493	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			394.40660	377.424	19.86	0.4092	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			733.20660	756.624	19.86	0.5908	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			315.52920	301.473	20.35	0.3434	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			914.32920	940.674	20.35	0.6566	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			302.17380	288.666	20.44	0.3317	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			950.97380	977.866	20.44	0.6683	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			291.87950	278.883	20.52	0.3226	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			980.67950	1,008.083	20.52	0.6774	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			267.95900	255.827	20.71	0.3007	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,056.75900	1,085.027	20.71	0.6993	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			239.75040	228.668	20.97	0.2741	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,158.55040	1,187.868	20.97	0.7259	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			218.22430	207.968	21.18	0.2531	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,247.02430	1,277.168	21.18	0.7469	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			216.36780	206.183	21.20	0.2513	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,255.16780	1,285.384	21.20	0.7487	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			214.52510	204.414	21.22	0.2495	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,263.32510	1,293.614	21.22	0.7505	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			193.64250	184.356	21.46	0.2285	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,362.44250	1,393.556	21.46	0.7715	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			190.36950	181.215	21.50	0.2252	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,379.16950	1,410.415	21.50	0.7748	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			160.63550	152.700	21.89	0.1943	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,549.43550	1,581.900	21.89	0.8057	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			155.29570	147.280	21.95	0.1884	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,584.09570	1,616.480	21.95	0.8116	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			147.27460	139.500	22.04	0.1799	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,636.07460	1,668.700	22.04	0.8201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			123.23480	116.424	22.35	0.1539	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,812.03480	1,845.624	22.35	0.8461	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			101.35980	95.474	22.69	0.1294	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,010.15980	2,044.674	22.69	0.8706	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			79.18190	74.290	23.12	0.1036	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,267.98190	2,303.490	23.12	0.8964	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			63.66550	59.514	23.51	0.0849	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,502.46550	2,538.714	23.51	0.9151	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			51.33640	47.810	23.89	0.0695	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,740.13640	2,777.010	23.89	0.9305	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			39.84200	37.711	24.51	0.0556	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,038.64200	3,076.911	24.51	0.9444	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			17.59320	18.410	27.01	0.0274	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,136.39320	4,177.610	27.01	0.9726	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			17.47450	18.304	27.04	0.0272	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,146.27450	4,187.504	27.04	0.9728	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			9.99350	10.451	27.28	0.0164	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,698.79350	4,739.651	27.28	0.9836	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			6.42880	6.779	27.28	0.0111	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,075.22880	5,115.979	27.28	0.9889	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.63930	0.706	27.28	0.0014	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,929.43930	6,969.906	27.28	0.9986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.50540	0.561	27.28	0.0011	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,109.30540	7,149.761	27.28	0.9989	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			480.89910	462.881	19.81	0.4414	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			740.79910	763.781	19.81	0.5586	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			841.20180	814.224	18.80	0.6292	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			391.10180	405.224	18.80	0.3708	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			840.00020	813.086	18.81	0.6269	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			397.20020	411.386	18.81	0.3731	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			96.03500	91.921	23.49	0.1076	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,723.23500	2,760.221	23.49	0.8924	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			850.31250	823.313	18.82	0.6297	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			394.81250	408.913	18.82	0.3703	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			642.70640	621.506	19.32	0.5165	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			623.60640	643.506	19.32	0.4835	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			692.55180	670.153	19.25	0.5387	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			585.25180	604.053	19.25	0.4613	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			810.93710	786.001	18.95	0.5935	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			482.73710	499.001	18.95	0.4065	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			430.46070	416.313	20.36	0.3736	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,062.26070	1,089.314	20.36	0.6264	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			147.78290	142.136	22.79	0.1508	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,389.58290	2,425.136	22.79	0.8492	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			979.01530	950.479	18.56	0.6688	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			350.81530	363.479	18.56	0.3312	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			1,074.21540	1,047.863	18.71	0.6373	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			496.21540	511.563	18.71	0.3627	5,013,316.42	9,800	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,015.22290	990.147	18.85	0.6143	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			547.22290	563.847	18.85	0.3857	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			979.11070	954.849	18.94	0.5998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			0.00000	124.843	17.86	0.1291	4,307,707.72	34,505	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,753.28540	1,716.174	17.96	0.8280	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			175.28540	179.874	17.96	0.1720	1,856,302.78	10,320	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,171.33280	1,142.554	18.49	0.6728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			423.33280	436.254	18.49	0.3272	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,181.34550	4,219.909	25.22	0.9056	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			61.57880	57.657	25.64	0.0553	0.00	0	3,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,193.57880	5,231.357	25.64	0.9447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			255.66130	249.018	22.34	0.2077	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,407.66130	2,442.718	22.34	0.7923	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			0.00000	1,951.143	17.86	0.8709	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,609.13550	3,647.310	24.21	0.8819	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			131.86010	128.407	24.38	0.1136	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,703.86010	3,742.107	24.38	0.8864	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			357.19710	348.187	21.60	0.2757	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,879.19710	1,911.887	21.60	0.7243	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			109.34550	106.209	25.22	0.0944	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			1,960.58700	1,993.701	21.72	0.7363	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			327.90770	319.568	21.79	0.2567	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,009.90770	2,043.268	21.79	0.7433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			406.36050	396.684	21.26	0.3075	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,678.36050	1,710.384	21.26	0.6925	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			137.13550	133.610	24.21	0.1181	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,686.28130	1,718.356	21.28	0.6938	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			376.35230	367.411	21.48	0.2882	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,798.35230	1,831.111	21.48	0.7118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			481.93750	470.456	20.77	0.3540	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,423.93750	1,454.156	20.77	0.6460	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			338.58700	330.001	21.72	0.2637	6,811,220.64	20,640	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,431.43520	1,461.714	20.79	0.6475	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			421.25260	411.216	21.16	0.3168	7,237,408.64	17,600	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,623.25260	1,654.916	21.16	0.6832	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			513.02510	500.817	20.59	0.3724	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,335.02510	1,364.517	20.59	0.6276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			404.28130	394.657	21.28	0.3062	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,408.97600	1,439.078	20.74	0.6430	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			484.44980	472.908	20.76	0.3555	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,416.44980	1,446.608	20.76	0.6445	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			905.38500	882.871	19.14	0.5689	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			657.38500	676.571	19.14	0.4311	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			479.43520	468.014	20.79	0.3525	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			749.70560	770.849	19.36	0.4655	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			673.03210	656.448	19.88	0.4595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			985.03210	1,010.148	19.88	0.5405	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call			0.00000	979.952	18.88	0.6102	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put			0.00000	573.652	18.88	0.3898	10,096,280.48	17,600	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			486.97600	475.378	20.74	0.3570	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			581.11070	598.549	18.94	0.4002	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			953.98310	930.307	19.01	0.5894	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			605.98310	624.007	19.01	0.4106	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,147.51150	1,119.667	18.54	0.6644	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			439.51150	453.367	18.54	0.3356	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			827.70560	807.149	19.36	0.5345	0.00	0	2,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	12/07/2017		Foreign Exchange Option	13.95	Call		1,186.05680	1,158.818	18.64	0.6539	0.00	0	0
\$ / R	On	12/07/2017		Foreign Exchange Option	13.95	Put		495.35680	510.118	18.64	0.3461	0.00	0	1,000
\$ / R	On	12/07/2017		Foreign Exchange Option	17.98	Call		176.91030	174.104	23.92	0.1411	0.00	0	1,000
\$ / R	On	12/07/2017		Foreign Exchange Option	17.98	Put		3,516.21030	3,555.404	23.92	0.8589	0.00	0	0
\$ / R	On	21/07/2017		Foreign Exchange Option	14.56	Call		915.42830	894.271	19.41	0.5411	0.00	0	0
\$ / R	On	21/07/2017		Foreign Exchange Option	14.56	Put		810.12830	831.171	19.41	0.4589	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Call		1,537.65490	1,506.379	18.42	0.7021	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Put		471.45490	483.179	18.42	0.2979	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		1,273.35920	1,247.669	18.83	0.6256	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		667.15920	684.469	18.83	0.3744	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Call		1,151.42140	1,127.930	19.14	0.5840	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		163.70680	170.150	17.18	0.1419	0.00	0	2,000
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		225.07880	233.075	17.61	0.1783	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		1,774.09960	1,739.768	18.18	0.7594	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		347.89960	356.568	18.18	0.2406	0.00	0	500
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		361.48690	354.324	22.61	0.2313	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		2,925.28690	2,961.124	22.61	0.7687	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		2,239.90680	2,203.350	17.18	0.8581	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		3,465.68770	3,504.017	23.40	0.8088	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.39	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		985.173.80000	985,216.800	25.39	1.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		414.71650	406.397	22.21	0.2604	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		2,618.51650	2,653.197	22.21	0.7396	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		2,051.27880	2,016.275	17.61	0.8217	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		2,908.02680	2,943.806	22.59	0.7672	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Call		362.85580	355.662	22.60	0.2321	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		2,916.65580	2,952.462	22.60	0.7679	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		530.94580	520.163	21.52	0.3206	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,104.74580	2,136.963	21.52	0.6794	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		291.88770	287.217	23.40	0.1912	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		2,427.24750	2,461.098	21.96	0.7190	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		419.54600	411.123	22.18	0.2630	0.00	0	650
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		2,593.34600	2,627.923	22.18	0.7370	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Call		1,223.20860	1,198.402	18.96	0.6089	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Put		717.00860	735.202	18.96	0.3911	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Call		364.22680	357.006	22.59	0.2328	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Put		795.22140	814.730	19.14	0.4160	0.00	0	150
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Call		1,053.36330	1,031.764	19.42	0.5484	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Put		917.16330	938.564	19.42	0.4516	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Call		1,543.90510	1,512.536	18.42	0.7038	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Put		467.70510	479.336	18.42	0.2962	0.00	0	2,000
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		453.44750	444.298	21.96	0.2810	0.00	0	110
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Call		1,113.80610	1,091.648	19.50	0.5457	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Put		1,003.10610	1,024.448	19.50	0.4543	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	13.35	Put		372.42220	383.261	17.89	0.2259	0.00	0	52,000
\$ / R	On	18/12/2017		Foreign Exchange Option	13.38	Put		382.85100	393.629	17.93	0.2301	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	14.00	Call		1,688.53870	1,658.754	18.52	0.6829	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		616.73870	631.354	18.52	0.3171	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		459.75360	451.883	23.01	0.2463	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,447.95360	3,484.483	23.01	0.7537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		2,094.22220	2,060.661	17.89	0.7741	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,794.73650	2,829.284	22.18	0.6997	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		574.79060	564.968	22.19	0.2995	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,802.99060	2,837.568	22.19	0.7005	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		573.05130	563.259	22.20	0.2987	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,811.25130	2,845.859	22.20	0.7013	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		2,074.65100	2,041.029	17.93	0.7699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		2,696.20750	2,730.398	22.05	0.6902	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		592.54860	582.427	22.08	0.3074	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		2,720.74860	2,755.027	22.08	0.6926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		585.36520	575.367	22.12	0.3042	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		2,753.56520	2,787.967	22.12	0.6958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		576.53650	566.684	22.18	0.3003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,203.96370	2,236.041	21.38	0.6354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		666.45700	655.106	21.67	0.3396	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,414.65700	2,447.706	21.67	0.6604	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		605.38250	595.047	22.00	0.3131	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		2,663.58250	2,697.647	22.00	0.6869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		598.00750	587.798	22.05	0.3098	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		851.56600	870.524	19.00	0.3885	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		1,409.24470	1,384.000	19.04	0.6073	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		867.44470	886.600	19.04	0.3927	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		864.74880	849.376	20.74	0.4208	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,792.94880	1,821.976	20.74	0.5792	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		725.76370	713.441	21.38	0.3646	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		655.03300	670.536	18.59	0.3299	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		1,603.08750	1,574.795	18.64	0.6615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		681.28750	697.394	18.64	0.3385	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		1,586.42900	1,558.440	18.66	0.6572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		694.62900	711.040	18.66	0.3428	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		1,423.36600	1,397.924	19.00	0.6115	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		1,636.83300	1,607.936	18.59	0.6701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		758.58150	747.523	22.30	0.3374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		2,929.18150	2,960.623	22.30	0.6626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		756.64700	745.610	22.31	0.3367	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		2,937.24700	2,968.710	22.31	0.6633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		754.71880	743.709	22.32	0.3360	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		2,945.31880	2,976.809	22.32	0.6640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		928.67350	917.952	22.36	0.3651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,071.57350	3,101.252	22.36	0.6349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		2,511.24570	2,483.750	18.82	0.7512	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		584.14570	597.050	18.82	0.2488	0.00	0	70,530



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			932.85890	922.088	22.34	0.3665	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,055.75890	3,085.388	22.34	0.6335	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			930.76320	920.017	22.35	0.3658	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,063.66320	3,093.317	22.35	0.6342	0.00	0	0
<b>Total \$ / R Option</b>												<b>35,405,303.22</b>	<b>111,455</b>	<b>1,269,379</b>
<b>Total \$ / R</b>												<b>752,492,443.02</b>	<b>161,306</b>	<b>1,980,402</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.27080		14.31120			0.0000	285,416.00	20	520
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.53630		14.57800			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.78320		14.82620			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>285,416.00</b>	<b>20</b>	<b>574</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			5,177.70690	4,822.738	23.87	0.0701	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			273,057.70690	276,742.739	23.87	0.9299	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			5,133.64340	4,780.977	23.89	0.0695	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			274,013.64340	277,700.977	23.89	0.9305	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			5,089.98230	4,739.602	23.91	0.0690	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			274,969.98230	278,659.602	23.91	0.9310	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			30,924.27830	30,133.861	21.92	0.2443	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			210,124.27830	213,503.861	21.92	0.7557	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			30,760.16540	29,973.680	21.93	0.2432	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			210,960.16540	214,343.680	21.93	0.7568	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			30,597.29930	29,814.082	21.94	0.2421	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			211,797.29930	215,184.082	21.94	0.7579	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			87,684.81900	85,864.034	19.96	0.4792	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			119,064.81900	121,544.034	19.96	0.5208	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			87,327.15650	85,513.595	19.97	0.4777	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			119,707.15650	122,193.595	19.97	0.5223	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			86,970.97440	85,165.128	19.98	0.4762	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			120,350.97440	122,845.128	19.98	0.5238	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>285,416.00</b>	<b>20</b>	<b>574</b>
£ / R	On	06/01/2017	Foreign Exchange Future			17.36390		17.50740			0.0000	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Future			17.47910		17.60940			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.58480		17.71530			0.0000	246,187.20	14	48
£ / R	On	13/03/2017	Foreign Exchange Future			17.63200		17.76350			0.0000	405,536.00	23	44,174
£ / R	On	31/03/2017	Foreign Exchange Future			17.69950		17.83210			0.0000	0.00	0	89
£ / R	On	25/04/2017	Foreign Exchange Future			17.79630		17.92910			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.00180		18.13550			0.0000	0.00	0	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			18.35180		18.48990			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.70400		18.84660			0.0000	0.00	0	5,698

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>												<b>651,723.20</b>	<b>37</b>	<b>82,131</b>
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			378.06400	300.969	21.92	0.4822	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			290.66400	357.069	21.92	0.5178	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			925.64560	830.082	19.59	0.7176	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			176.24560	210.982	19.59	0.2824	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			552.22570	498.253	20.64	0.4423	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			726.92570	803.453	20.64	0.5577	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,088.36380	1,000.429	19.29	0.6711	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			324.86380	368.429	19.29	0.3289	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			423.54080	382.174	21.43	0.3376	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,160.04080	1,250.174	21.43	0.6624	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			304.90150	273.905	22.20	0.2569	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			1,541.40150	1,641.905	22.20	0.7431	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			21.74440	19.562	29.93	0.0219	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,008.24440	6,137.562	29.93	0.9781	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			21.57410	19.408	29.93	0.0218	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,018.07410	6,147.408	29.93	0.9782	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			75.63410	65.385	24.42	0.0745	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			3,312.13410	3,433.385	24.42	0.9255	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			21.91580	19.717	29.93	0.0221	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,998.41580	6,127.717	29.93	0.9779	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			613.74020	560.375	20.65	0.4238	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			961.64020	1,040.875	20.65	0.5762	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			17.12950	12.514	22.80	0.0154	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,068.02950	6,196.214	22.80	0.9846	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			92.78470	82.877	25.40	0.0633	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,997.28470	6,121.077	25.40	0.9367	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			93.75620	83.761	25.40	0.0639	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,978.25620	6,101.961	25.40	0.9361	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			93.26930	83.318	25.40	0.0636	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,987.76930	6,111.518	25.40	0.9364	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,417.30790	1,342.463	18.60	0.5782	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			937.40790	1,000.663	18.60	0.4218	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,426.94190	1,351.706	18.59	0.5809	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			927.04190	989.906	18.59	0.4191	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,422.11440	1,347.077	18.60	0.5796	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			932.21440	995.277	18.60	0.4204	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			271.14270	251.056	23.58	0.1265	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,584.54270	6,707.056	23.58	0.8735	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			272.93640	252.742	23.58	0.1272	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,566.33640	6,688.742	23.58	0.8728	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			272.03820	251.898	23.58	0.1268	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,575.43820	6,697.898	23.58	0.8732	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R</b>												<b>651,723.20</b>	<b>37</b>	<b>85,631</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12133		0.12261			0.0000	0.00	0	320
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12418		0.12550			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12691		0.12827			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,081</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			92.64870	76.924	24.15	0.1179	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,831.54870	1,944.224	24.15	0.8821	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			24.90480	19.897	24.15	0.0372	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,763.80480	2,887.197	24.15	0.9628	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			5.61630	4.322	24.15	0.0095	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,744.51630	3,871.622	24.15	0.9905	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			161.28060	142.012	23.48	0.1447	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,611.28060	2,723.712	23.48	0.8553	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			73.03860	63.227	23.48	0.0735	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,523.03860	3,644.927	23.48	0.9265	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			31.16640	26.538	23.48	0.0346	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,481.16640	4,608.238	23.48	0.9654	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			340.28210	308.774	23.12	0.2303	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,513.38210	2,617.774	23.12	0.7697	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			211.59720	190.417	23.84	0.1531	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,384.69720	3,499.417	23.84	0.8469	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			131.59040	117.594	24.48	0.1007	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,304.69040	4,426.594	24.48	0.8993	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>4,081</b>
€ / R	On	20/12/2016	Foreign Exchange Future			14.57840		15.85050			0.0000	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Future			14.69590		14.82090			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.70410		14.82830			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.72580		14.85000			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.81210		14.93630			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.82580		14.95040			0.0000	133,432.20	9	35
€ / R	On	13/03/2017	Foreign Exchange Future			14.87040		14.99620			0.0000	1,516,780.80	102	86,286
€ / R	On	15/03/2017	Foreign Exchange Future			14.87730		15.00320			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.93400		15.06120			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.22180		15.35110			0.0000	12,177,440.00	800	78,582
€ / R	On	18/09/2017	Foreign Exchange Future			15.55740		15.69000			0.0000	0.00	0	1,156
€ / R	On	18/12/2017	Foreign Exchange Future			15.90020		16.03730			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>13,827,653.00</b>	<b>911</b>	<b>168,494</b>
€ / R	On	20/12/2016	Foreign Exchange Option	15.85	Call			0.00000	0.000	13.85	0.0000	0.00	0	0
€ / R	On	20/12/2016	Foreign Exchange Option	15.85	Put			0.00000	1,271.600	13.85	1.0000	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			283.51740	227.912	17.97	0.4066	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	23/01/2017	Foreign Exchange Option	14.91	Put			372.61740	442.012	17.97	0.5934	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			341.94330	279.465	17.84	0.4601	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			323.64330	385.366	17.84	0.5399	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			199.84470	161.344	18.79	0.2850	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			649.84470	735.544	18.79	0.7150	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			197.77160	166.862	19.51	0.2400	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,021.47160	1,114.762	19.51	0.7600	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			382.40440	329.616	18.41	0.4035	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			602.00440	673.816	18.41	0.5965	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,727.94040	3,849.527	24.84	0.9696	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			24.07810	19.833	24.87	0.0302	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,737.87810	3,859.433	24.87	0.9698	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			69.13470	59.627	21.49	0.0883	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			212.04030	183.129	19.82	0.2335	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,242.93470	2,359.227	21.49	0.9117	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			24.20330	20.022	24.81	0.0305	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,718.00330	3,839.622	24.81	0.9695	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,215.84030	1,312.729	19.82	0.7665	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			24.14040	19.927	24.84	0.0304	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			918.10780	823.381	17.52	0.6950	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			221.90780	252.981	17.52	0.3050	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			615.83100	540.836	17.89	0.5391	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			419.63100	470.436	17.89	0.4609	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			502.53090	441.061	18.31	0.4626	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			559.33090	623.761	18.31	0.5374	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			510.81980	453.680	18.52	0.4419	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			669.61980	739.680	18.52	0.5581	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			95.64190	95.897	23.03	0.0895	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,924.54190	4,054.097	23.03	0.9105	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			95.20220	95.514	23.05	0.0891	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,376.43890	1,472.492	19.36	0.6613	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,934.10220	4,063.714	23.05	0.9109	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			94.76320	95.134	23.06	0.0888	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,943.66320	4,073.334	23.06	0.9112	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,508.66630	1,407.780	17.48	0.7510	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			267.56630	295.980	17.48	0.2490	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			467.53890	434.292	19.36	0.3387	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,022.36000	4,153.905	23.31	0.8454	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			233.40800	232.253	23.27	0.1553	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,003.40800	4,134.853	23.27	0.8447	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			232.88110	231.777	23.29	0.1549	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,012.88110	4,144.377	23.29	0.8451	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			232.36000	231.305	23.31	0.1546	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			595.89660	570.064	20.62	0.3036	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,608.59660	2,719.864	20.62	0.6964	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			594.00130	568.285	20.63	0.3028	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	18.06	Put			2,616.70130	2,728.085	20.63	0.6972	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			592.10750	566.513	20.64	0.3020	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,624.80750	2,736.313	20.64	0.6980	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			269.32130	257.030	24.91	0.1415	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,642.02130	5,766.830	24.91	0.8585	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,180</b>
<b>Total € / R</b>												<b>13,827,653.00</b>	<b>911</b>	<b>171,674</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.30200		10.36240			0.0000	803,556.00	78	19,208
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.47080		10.53260			0.0000	0.00	0	102
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.62950		10.69330			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.78810		10.85420			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>803,556.00</b>	<b>78</b>	<b>19,310</b>
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,616.29610	1,674.446	18.13	0.9538	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			19.23630	16.888	18.06	0.0474	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,596.83630	1,654.888	18.06	0.9526	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			18.96370	16.665	18.09	0.0468	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,606.56370	1,664.665	18.09	0.9532	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			18.69610	16.446	18.13	0.0462	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			78.42090	69.012	16.31	0.1220	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,595.82090	1,648.212	16.31	0.8780	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			77.52100	68.195	16.33	0.1207	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,604.92100	1,657.395	16.33	0.8793	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			76.63310	67.386	16.34	0.1194	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,614.03310	1,666.586	16.34	0.8806	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			159.84580	148.867	16.53	0.1903	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,636.54580	1,689.367	16.53	0.8097	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			158.55000	147.652	16.55	0.1889	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,645.25000	1,698.152	16.55	0.8111	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			157.26270	146.447	16.56	0.1876	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,653.96270	1,706.947	16.56	0.8124	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,338.45210	1,388.505	16.05	0.6974	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			320.59070	304.657	16.07	0.3010	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,346.39070	1,396.557	16.07	0.6990	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			324.73200	308.567	16.04	0.3043	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,330.53200	1,380.467	16.04	0.6957	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			322.65210	306.605	16.05	0.3026	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>803,556.00</b>	<b>78</b>	<b>19,310</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.66260		10.70080			0.0000	0.00	0	229
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.87290		10.91320			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.07020		11.11250			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 CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>229</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			14.45230	13.788	20.03	0.0353	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,043.65230	2,081.188	20.03	0.9647	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			14.21700	13.575	20.05	0.0348	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,053.41700	2,090.975	20.05	0.9652	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			13.98560	13.366	20.07	0.0343	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,063.18560	2,100.766	20.07	0.9657	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			240.31950	227.176	17.45	0.2891	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,057.11950	1,084.276	17.45	0.7109	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			238.17920	225.127	17.46	0.2869	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,064.97920	1,092.227	17.46	0.7131	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			236.05810	223.098	17.48	0.2848	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,072.85810	1,100.198	17.48	0.7152	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			551.08940	530.128	16.37	0.4752	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			718.58940	739.928	16.37	0.5248	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			547.24640	526.395	16.38	0.4728	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			724.74640	746.195	16.38	0.5272	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			543.42390	522.687	16.39	0.4703	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			730.92390	752.487	16.39	0.5297	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>229</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			13.92610		14.03050			0.0000	0.00	0	1,396
CHF / R	On	19/06/2017	Foreign Exchange Future			14.27430		14.38240			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.60780		14.72030			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,396</b>
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			33.70270	30.290	24.49	0.0470	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,053.20270	3,154.190	24.49	0.9530	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			33.68590	30.343	24.55	0.0469	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,063.18590	3,164.243	24.55	0.9531	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			33.67040	30.398	24.61	0.0469	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,073.17040	3,174.298	24.61	0.9531	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			348.18860	322.702	21.43	0.2654	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,835.78860	1,918.401	21.43	0.7346	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			346.31490	320.948	21.44	0.2642	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,843.91490	1,926.648	21.44	0.7358	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			344.45200	319.205	21.45	0.2630	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,852.05200	1,934.905	21.45	0.7370	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			746.13420	707.378	20.34	0.4185	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,405.83420	1,479.578	20.34	0.5815	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			743.06400	704.519	20.35	0.4172	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,412.76400	1,486.719	20.35	0.5828	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			740.00720	701.678	20.36	0.4158	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,419.70720	1,493.878	20.36	0.5842	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>1,396</b>
CNH / R	On	13/03/2017	Foreign Exchange Future			2.02430		2.02830			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			2.04140		2.04240			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.05890		2.05800			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			25.90520	36.306	23.69	0.0408	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,542.90520	4,593.306	23.69	0.9592	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			26.35510	37.426	24.19	0.0412	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,643.35510	4,694.426	24.19	0.9588	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			26.81690	38.564	24.70	0.0416	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,743.81690	4,795.564	24.70	0.9584	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			362.76480	368.543	18.97	0.2436	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,538.76480	2,554.544	18.97	0.7564	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			398.11730	404.107	18.82	0.2630	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,374.11730	2,390.107	18.82	0.7370	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			379.62760	385.556	18.89	0.2530	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,455.62760	2,471.555	18.89	0.7470	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,907.58950	1,909.057	18.52	0.5871	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			954.20740	964.765	18.43	0.4352	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,774.20740	1,775.765	18.43	0.5648	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			919.66550	930.208	18.46	0.4239	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,839.66550	1,841.208	18.46	0.5761	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			887.58950	898.057	18.52	0.4129	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			2.00300		2.01980			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.05140		2.06850			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			88.91250	78.773	19.81	0.0927	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,690.91250	2,848.773	19.81	0.9073	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			104.23950	90.524	19.51	0.1055	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,506.23950	2,660.524	19.51	0.8945	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			96.27110	84.421	19.66	0.0989	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,598.27110	2,754.421	19.66	0.9011	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			592.20300	533.299	17.75	0.3358	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,707.20300	1,819.299	17.75	0.6642	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
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			650.94100	587.204	17.62	0.3618	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,565.94100	1,673.204	17.62	0.6382	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			620.94610	559.653	17.68	0.3486	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,635.94610	1,745.653	17.68	0.6514	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			1.83740		1.84250			0.0000	7,165,860.00	3,900	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.87040		1.87580			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.90060		1.90610			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>7,165,860.00</b>	<b>3,900</b>	<b>15,930</b>
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			82.77240	78.012	22.76	0.0884	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,057.77240	3,104.012	22.76	0.9116	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			77.42810	72.907	22.90	0.0831	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,152.42810	3,198.907	22.90	0.9169	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			72.45980	68.164	23.03	0.0781	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,247.45980	3,294.164	23.03	0.9219	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			617.73140	601.360	19.63	0.3658	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,659.73140	1,697.360	19.63	0.6342	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			674.86650	655.565	19.40	0.3920	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,516.86650	1,551.565	19.40	0.6080	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			645.67560	627.858	19.52	0.3787	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,587.67560	1,623.858	19.52	0.6213	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,026.46560	1,003.103	19.25	0.4593	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,565.46560	1,597.103	19.25	0.5407	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,099.00390	1,074.094	19.09	0.4832	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,438.00390	1,468.094	19.09	0.5168	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,062.14200	1,038.009	19.17	0.4712	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,501.14200	1,532.009	19.17	0.5288	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>7,165,860.00</b>	<b>3,900</b>	<b>15,930</b>
KES / R	On	13/03/2017	Foreign Exchange Future			0.13750		0.13750			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13660		0.13770			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13770		0.13820			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			9.82370		9.90850			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.97750		10.06360			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.12050		10.20910			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 NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>58</b>
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			39.85410	33.558	18.22	0.0882	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,221.35410	1,299.858	18.22	0.9118	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			39.19610	33.009	18.25	0.0869	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,230.69610	1,309.309	18.25	0.9131	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			38.54870	32.470	18.27	0.0856	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,240.04870	1,318.770	18.27	0.9144	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			178.30080	160.745	17.10	0.2406	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,054.70080	1,123.245	17.10	0.7594	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			176.47180	159.083	17.12	0.2385	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,062.87180	1,131.583	17.12	0.7615	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			174.66180	157.438	17.14	0.2364	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,071.06180	1,139.938	17.14	0.7636	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			414.60580	381.702	16.37	0.4038	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			785.50580	841.202	16.37	0.5962	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			411.27120	378.601	16.38	0.4013	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			792.17120	848.101	16.38	0.5987	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			417.96500	384.826	16.36	0.4063	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			778.86500	834.326	16.36	0.5937	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>58</b>
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31260		1.31850			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.33560		1.33130			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.34770		1.34360			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			1,015.00000	1,074.000		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			1,115.00000	1,174.000		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			1,215.00000	1,274.000		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			487.00000	444.000		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			587.00000	544.000		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			687.00000	644.000		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			164.00000	123.000		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			264.00000	223.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			364.00000	323.000		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			1.23550		1.24120			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.23840		1.24400			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24140		1.24710			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			1.04200		1.04790			0.0000	31,260.00	30	30
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.04720		1.05300			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.05240		1.05830			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>31,260.00</b>	<b>30</b>	<b>25,382</b>
<b>Total QUANTO € / \$</b>												<b>31,260.00</b>	<b>30</b>	<b>25,382</b>
RAIN	On	13/03/2017	Foreign Exchange Future			23,466.12000		23,604.55000			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			9.86290		9.88050			0.0000	0.00	0	36
SGD / R	On	19/06/2017	Foreign Exchange Future			10.04470		10.06290			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>36</b>
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			42.04560	39.249	17.43	0.1038	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,151.54560	1,166.349	17.43	0.8962	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			41.36490	38.545	17.46	0.1022	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,160.86490	1,175.645	17.46	0.8978	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			40.69700	37.853	17.48	0.1005	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,170.19700	1,184.953	17.48	0.8995	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			266.28900	258.447	15.72	0.3618	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			713.38900	723.747	15.72	0.6382	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			263.42560	255.742	15.74	0.3588	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			720.52560	731.042	15.74	0.6412	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			260.59070	253.062	15.76	0.3558	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			727.69070	738.362	15.76	0.6442	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>36</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Future			3.98690		4.00840			0.0000	0.00	0	83
TRY / R	On	19/06/2017	Foreign Exchange Future			3.96490		3.98660			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			5.64760	5.708	22.31	0.0353	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			857.24760	878.808	22.31	0.9647	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			5.68240	5.715	22.50	0.0350	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			867.28240	888.815	22.50	0.9650	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			5.71800	5.723	22.69	0.0348	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			877.31800	898.823	22.69	0.9652	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			93.27860	86.976	17.42	0.3001	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			366.67860	382.077	17.42	0.6999	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			90.89770	84.731	17.45	0.2939	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			374.29770	389.832	17.45	0.7061	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			88.57380	82.540	17.48	0.2879	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			381.97380	397.640	17.48	0.7121	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.38570		1.39230			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32450		1.33060			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27390		1.27940			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>739,852,608.00</b>	<b>54,827</b>	<b>1,038,214</b>
<b>Total Options</b>												<b>35,405,303.22</b>	<b>111,455</b>	<b>1,276,059</b>
<b>Grand Total:</b>												<b>775,257,911.22</b>	<b>166,282</b>	<b>2,314,273</b>