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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/02/2017 Foreign Exchange Future			13.43130		13.38450			0.0000	0.00	0	0
\$ / R On 17/02/2017 Foreign Exchange Future			13.44820		13.40120			0.0000	0.00	0	788
\$ / R On 22/02/2017 Foreign Exchange Future			13.46020		13.41310			0.0000	0.00	0	0
\$ / R On 23/02/2017 Foreign Exchange Future			13.46260		13.41550			0.0000	0.00	0	0
\$ / R On 24/02/2017 Foreign Exchange Future			13.46510		13.41790			0.0000	0.00	0	3,920
\$ / R On 27/02/2017 Foreign Exchange Future			13.47230		13.42510			0.0000	0.00	0	2,815
\$ / R On 28/02/2017 Foreign Exchange Future			13.47470		13.42750			0.0000	45,436,688.40	3,372	1,153
\$ / R On 01/03/2017 Foreign Exchange Future			13.47710		13.42980			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.50690		13.45970			0.0000	496,067,916.30	36,727	365,701
\$ / R On 29/03/2017 Foreign Exchange Future			13.54690		13.49970			0.0000	0.00	0	0
\$ / R On 31/03/2017 Foreign Exchange Future			13.55190		13.50470			0.0000	0.00	0	4,019
\$ / R On 11/04/2017 Foreign Exchange Future			13.57970		13.53230			0.0000	0.00	0	40
\$ / R On 12/04/2017 Foreign Exchange Future			13.58220		13.53480			0.0000	0.00	0	0
\$ / R On 13/04/2017 Foreign Exchange Future			13.58480		13.53730			0.0000	0.00	0	394
\$ / R On 18/04/2017 Foreign Exchange Future			13.59750		13.54980			0.0000	0.00	0	1,450
\$ / R On 21/04/2017 Foreign Exchange Future			13.60510		13.55730			0.0000	0.00	0	70
\$ / R On 25/04/2017 Foreign Exchange Future			13.61520		13.56730			0.0000	0.00	0	0
\$ / R On 28/04/2017 Foreign Exchange Future			13.62280		13.57480			0.0000	0.00	0	2,200
\$ / R On 26/05/2017 Foreign Exchange Future			13.69290		13.64510			0.0000	0.00	0	0
\$ / R On 19/06/2017 Foreign Exchange Future			13.75280		13.70540			0.0000	10,892,217.60	792	201,128
\$ / R On 28/06/2017 Foreign Exchange Future			13.77520		13.72800			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	30/06/2017	Foreign Exchange Future			13.78020		13.73300			0.0000	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Future			13.81020		13.76320			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			13.83260		13.78580			0.0000	0.00	0	70
\$ / R	On	25/07/2017	Foreign Exchange Future			13.84260		13.79590			0.0000	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Future			13.84760		13.80090			0.0000	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Future			13.85760		13.81090			0.0000	0.00	0	500
\$ / R	On	29/08/2017	Foreign Exchange Future			13.93020		13.88430			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			13.98030		13.93480			0.0000	3,620,897.70	259	12,679
\$ / R	On	27/09/2017	Foreign Exchange Future			14.00280		13.95760			0.0000	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Future			14.06790		14.02340			0.0000	0.00	0	334
\$ / R	On	27/10/2017	Foreign Exchange Future			14.07790		14.03350			0.0000	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Future			14.15870		14.11580			0.0000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Future			14.20920		14.16740			0.0000	71,046.00	5	15,492
\$ / R	On	22/12/2017	Foreign Exchange Future			14.21930		14.17770			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.44440		14.40420			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.68550		14.64290			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>556,088,766.00</b>	<b>41,155</b>	<b>612,893</b>
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Call			43.60860	42.427	19.39	0.1910	0.00	0	20,000
\$ / R	On	10/02/2017	Foreign Exchange Option	13.80	Put			459.10860	411.127	19.39	0.8090	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			4.57450	5.793	25.96	0.0218	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,633.37450	1,587.593	25.96	0.9782	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Call			123.93840	127.847	17.55	0.3794	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	13.61	Put			332.73840	289.647	17.55	0.6206	0.00	0	50,000
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			21.31790	20.851	20.96	0.0794	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			940.11790	892.651	20.96	0.9206	0.00	0	1,500
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Call			87.83700	90.565	18.06	0.2620	0.00	0	5,000
\$ / R	On	22/02/2017	Foreign Exchange Option	13.85	Put			524.73700	480.365	18.06	0.7380	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Call			156.27900	165.177	17.15	0.4129	0.00	0	90,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.60	Put			340.77900	302.577	17.15	0.5871	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Call			129.67140	136.274	17.49	0.3562	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.69	Put			404.17140	363.674	17.49	0.6438	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Call			82.96820	85.731	18.27	0.2449	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.90	Put			567.46820	523.131	18.27	0.7551	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Call			283.41150	304.605	16.29	0.6269	0.00	0	45,000
\$ / R	On	23/02/2017	Foreign Exchange Option	13.30	Put			167.91150	142.005	16.29	0.3731	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Call			207.26800	220.573	16.63	0.5100	0.00	0	0
\$ / R	On	23/02/2017	Foreign Exchange Option	13.46	Put			251.76800	217.973	16.63	0.4900	0.00	0	36,000
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Call			197.27520	210.008	16.82	0.4840	0.00	0	0
\$ / R	On	24/02/2017	Foreign Exchange Option	13.50	Put			279.37520	244.908	16.82	0.5160	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Call			4.77950	4.412	22.37	0.0166	0.00	0	60
\$ / R	On	24/02/2017	Foreign Exchange Option	15.20	Put			1,786.87950	1,739.312	22.37	0.9834	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			132.89500	140.811	17.42	0.3446	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			447.79500	408.511	17.42	0.6554	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			53.24330	54.848	19.15	0.1536	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			855.74330	810.148	19.15	0.8464	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	01/03/2017	Foreign Exchange Option	14.10	Call			72.97680	76.136	18.77	0.1996	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			743.17680	699.036	18.77	0.8004	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,271.29700	1,316.169	16.74	0.9688	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			11.59700	9.269	16.74	0.0312	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			987.78680	1,030.286	16.24	0.9289	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			28.08680	23.386	16.24	0.0711	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Call			764.60790	803.967	15.82	0.8702	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.75	Put			54.90790	47.067	15.82	0.1298	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			570.06680	601.804	15.88	0.7746	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			110.36680	94.904	15.88	0.2254	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			548.99140	579.878	15.92	0.7606	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			119.29140	102.978	15.92	0.2394	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Call			542.07090	572.672	15.94	0.7559	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.04	Put			122.37090	105.772	15.94	0.2441	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			501.66430	530.525	16.03	0.7268	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			141.96430	123.625	16.03	0.2732	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Call			469.47440	496.865	16.10	0.7016	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.15	Put			159.77440	139.965	16.10	0.2984	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Call			438.65520	464.564	16.18	0.6758	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.20	Put			178.95520	157.664	16.18	0.3242	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			409.21630	433.639	16.25	0.6495	0.00	0	13,791
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			199.51630	176.739	16.25	0.3505	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Call			403.49460	427.623	16.27	0.6441	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.26	Put			203.79460	180.723	16.27	0.3559	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			284.08700	299.901	16.62	0.5147	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			324.38700	293.001	16.62	0.4853	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			228.19820	240.283	17.10	0.4373	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			418.49820	383.383	17.10	0.5627	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			211.91720	222.891	17.25	0.4129	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			452.21720	415.991	17.25	0.5871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			196.71730	206.652	17.41	0.3895	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			487.01730	449.752	17.41	0.6105	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Call			157.06660	164.278	17.88	0.3245	0.00	0	3,700
\$ / R	On	13/03/2017	Foreign Exchange Option	13.90	Put			597.36660	557.378	17.88	0.6755	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			135.04650	140.761	18.20	0.2860	0.00	0	521
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			675.34650	633.861	18.20	0.7140	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			116.07410	120.525	18.51	0.2512	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			756.37410	713.624	18.51	0.7488	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Call			97.79590	101.535	18.85	0.2171	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.21	Put			848.09590	804.635	18.85	0.7829	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			84.98170	87.922	19.11	0.1920	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			925.28170	881.022	19.11	0.8080	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			72.70570	74.909	19.39	0.1672	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,013.00570	968.009	19.39	0.8328	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			68.31270	70.259	19.50	0.1581	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			1,048.61270	1,003.359	19.50	0.8419	0.00	0	100

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	14.50	Call			62.22280	63.824	19.67	0.1453	0.00	0	23,750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,102.52280	1,056.924	19.67	0.8547	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Call			51.66030	52.691	20.01	0.1225	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.62	Put			1,211.96030	1,165.791	20.01	0.8775	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			49.32110	50.232	20.09	0.1174	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,239.62110	1,193.332	20.09	0.8826	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Call			33.82830	34.601	20.70	0.0840	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.88	Put			1,454.12830	1,407.701	20.70	0.9160	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			32.00410	32.706	20.74	0.0800	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,482.30410	1,435.806	20.74	0.9200	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			29.16730	29.763	20.80	0.0736	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,529.46730	1,482.863	20.80	0.9264	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			27.07110	27.590	20.86	0.0689	0.00	0	1,206
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,567.37110	1,520.690	20.86	0.9311	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			22.43770	22.798	20.99	0.0582	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,662.73770	1,615.898	20.99	0.9418	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			17.53510	17.742	21.16	0.0466	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,787.83510	1,740.842	21.16	0.9534	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			14.20610	14.322	21.30	0.0384	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,894.50610	1,847.422	21.30	0.9616	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			13.93570	14.045	21.32	0.0378	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,904.23570	1,857.145	21.32	0.9622	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			13.67030	13.773	21.33	0.0371	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,913.97030	1,866.873	21.33	0.9629	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			10.84370	10.880	21.49	0.0300	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			2,031.14370	1,983.980	21.49	0.9700	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			10.43150	10.459	21.51	0.0289	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			2,050.73150	2,003.559	21.51	0.9711	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			7.06540	7.035	21.78	0.0201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,247.36540	2,200.135	21.78	0.9799	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			6.53340	6.496	21.83	0.0187	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,286.83340	2,239.596	21.83	0.9813	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			5.80820	5.763	21.91	0.0168	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,346.10820	2,298.863	21.91	0.9832	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			3.91910	3.861	22.17	0.0116	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,544.21910	2,496.960	22.17	0.9884	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			2.83750	2.564	22.55	0.0079	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,763.13750	2,715.664	22.55	0.9921	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			2.58080	2.346	24.13	0.0068	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			3,042.88080	2,995.446	24.13	0.9932	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			2.42030	2.213	25.54	0.0062	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,292.72030	3,245.313	25.54	0.9938	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			2.30720	2.121	26.95	0.0057	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,542.60720	3,495.221	26.95	0.9943	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			2.21640	2.053	28.70	0.0052	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,852.51640	3,805.153	28.70	0.9948	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			0.38500	0.385	30.06	0.0011	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,970.68500	4,923.485	30.06	0.9989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			0.37760	0.378	30.06	0.0010	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,980.67760	4,933.478	30.06	0.9990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.12440	0.123	30.06	0.0004	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,540.42440	5,493.223	30.06	0.9996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			0.05710	0.056	30.06	0.0002	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,920.35710	5,873.156	30.06	0.9998	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.00100	0.001	30.06	0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,780.30100	7,733.101	30.06	1.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.00060	0.001	30.06	0.0000	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,960.30060	7,913.101	30.06	1.0000	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Call			359.63520	378.078	16.76	0.5341	0.00	0	0
\$ / R	On	29/03/2017	Foreign Exchange Option	13.50	Put			359.93520	331.178	16.76	0.4659	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Call			31.00780	31.019	21.42	0.0646	0.00	0	60
\$ / R	On	29/03/2017	Foreign Exchange Option	15.44	Put			1,971.30780	1,924.119	21.42	0.9354	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			96.28470	98.576	19.73	0.1774	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,211.58470	1,166.676	19.73	0.8226	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			258.46430	268.191	17.78	0.3821	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			666.16430	628.491	17.78	0.6179	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Call			353.42530	368.063	17.06	0.4844	0.00	0	1,269
\$ / R	On	12/04/2017	Foreign Exchange Option	13.66	Put			478.62530	445.863	17.06	0.5156	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Call			310.97020	323.397	17.36	0.4395	0.00	0	2,000
\$ / R	On	12/04/2017	Foreign Exchange Option	13.78	Put			556.17020	521.197	17.36	0.5605	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			259.06920	268.744	17.79	0.3806	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			674.26920	636.544	17.79	0.6194	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			7.90540	7.699	23.46	0.0160	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,493.10540	3,445.499	23.46	0.9840	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			265.88440	275.991	17.78	0.3860	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			668.58440	631.191	17.78	0.6140	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Call			177.64770	182.861	18.78	0.2683	0.00	0	0
\$ / R	On	18/04/2017	Foreign Exchange Option	14.39	Put			1,017.84770	975.361	18.78	0.7317	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			202.61510	208.838	18.59	0.2944	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			955.31510	913.738	18.59	0.7056	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			104.36500	106.158	20.28	0.1600	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,597.06500	1,550.958	20.28	0.8400	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Call			57.13950	57.369	21.54	0.0919	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	15.69	Put			2,179.83950	2,132.170	21.54	0.9081	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			19.41950	19.841	22.78	0.0352	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			3,122.11950	3,074.641	22.78	0.9648	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Call			469.61720	489.448	16.65	0.5583	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.50	Put			402.31720	374.248	16.65	0.4417	0.00	0	60
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			350.94700	364.083	17.28	0.4513	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			583.64700	548.883	17.28	0.5487	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			262.06740	270.894	18.00	0.3577	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			794.76740	755.694	18.00	0.6423	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Call			240.67960	248.042	18.30	0.3276	0.00	0	0
\$ / R	On	28/04/2017	Foreign Exchange Option	14.23	Put			895.87960	855.242	18.30	0.6724	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Call			85.17630	85.901	21.61	0.1125	0.00	0	60
\$ / R	On	26/05/2017	Foreign Exchange Option	15.97	Put			2,410.07630	2,363.001	21.61	0.8875	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Call			593.36250	612.712	16.85	0.5784	0.00	0	0
\$ / R	On	26/05/2017	Foreign Exchange Option	13.50	Put			448.26250	419.812	16.85	0.4216	0.00	0	60
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			520.64000	534.576	17.46	0.4899	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			685.24000	651.776	17.46	0.5101	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Call			474.51340	486.939	17.71	0.4565	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.00	Put			769.11340	734.139	17.71	0.5435	0.00	0	69,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			438.64900	449.895	17.92	0.4295	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			660.28710	627.317	17.39	0.4996	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			6,013.54380	5,966.190	25.30	0.9873	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Call			1,163.20860	1,195.875	15.88	0.8041	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	12.71	Put			167.80860	153.075	15.88	0.1959	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			959.66270	987.932	16.11	0.7316	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			254.26270	235.132	16.11	0.2684	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			535.68710	550.117	17.39	0.5004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,383.78370	4,336.951	25.30	0.9526	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			35.98350	36.487	25.30	0.0440	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,480.58350	4,433.687	25.30	0.9560	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			23.32170	23.589	25.30	0.0300	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,967.92170	4,920.789	25.30	0.9700	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			8.94380	8.990	25.30	0.0127	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Put			2,598.00090	2,551.568	21.64	0.8779	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			99.40000	100.264	21.73	0.1177	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,654.00000	2,607.464	21.73	0.8823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			76.39580	75.974	22.64	0.0904	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			3,100.99580	3,053.174	22.64	0.9096	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			39.18370	39.751	25.30	0.0474	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,284.44410	2,238.735	21.10	0.8495	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			118.12380	119.485	21.32	0.1381	10,156.27	85	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,412.72380	2,366.685	21.32	0.8619	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			110.48380	111.639	21.48	0.1298	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,505.08380	2,458.839	21.48	0.8702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.20	Call			103.40090	104.368	21.64	0.1221	0.00	0	69,520
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,987.56290	1,942.831	20.57	0.8153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			137.12530	139.024	20.97	0.1582	0.00	0	19,880
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,211.72530	2,166.224	20.97	0.8418	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			130.73120	132.446	21.08	0.1515	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,275.33120	2,229.646	21.08	0.8485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			129.84410	131.535	21.10	0.1505	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,961.00720	1,916.381	20.52	0.8118	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			165.25110	167.990	20.54	0.1870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,969.85110	1,925.190	20.54	0.8130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			164.10150	166.806	20.55	0.1858	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,978.70150	1,934.006	20.55	0.8142	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		162.96290	165.631	20.57	0.1847	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,127.29250	1,087.380	18.66	0.6568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		254.65030	259.239	19.44	0.2727	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,439.25030	1,396.439	19.44	0.7273	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		178.47880	181.626	20.36	0.2002	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,873.07880	1,828.826	20.36	0.7998	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		166.40720	169.181	20.52	0.1882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		927.22250	889.885	18.15	0.5987	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Call		394.09540	403.877	18.20	0.3945	0.00	0	3,156
\$ / R	On	19/06/2017	Foreign Exchange Option	14.26	Put		948.69540	911.077	18.20	0.6055	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		374.91100	384.066	18.34	0.3789	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		999.51100	961.266	18.34	0.6211	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		332.69250	340.180	18.66	0.3432	14,627.74	43	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		843.24900	807.095	17.92	0.5705	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Call		432.42700	443.469	17.96	0.4247	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.13	Put		857.02700	820.669	17.96	0.5753	0.00	0	17,600
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		417.25680	427.798	18.05	0.4129	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		891.85680	854.998	18.05	0.5871	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		402.62250	412.685	18.15	0.4013	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Put		2,625.86680	2,579.850	21.62	0.8710	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Call		711.28270	730.983	16.90	0.5955	0.00	0	0
\$ / R	On	28/06/2017	Foreign Exchange Option	13.50	Put		483.28270	455.783	16.90	0.4045	0.00	0	60
\$ / R	On	28/06/2017	Foreign Exchange Option	16.24	Call		113.86680	115.050	21.62	0.1290	0.00	0	60
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Call		626.77240	643.563	17.22	0.5430	0.00	0	0
\$ / R	On	30/06/2017	Foreign Exchange Option	13.70	Put		593.77240	563.363	17.22	0.4570	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		566.72950	580.403	17.63	0.4890	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		753.52950	720.203	17.63	0.5110	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		62.67110	62.991	25.06	0.0666	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,279.47110	4,232.791	25.06	0.9334	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		407.34380	415.727	18.69	0.3677	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,181.54380	1,143.127	18.69	0.6323	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Call		962.53980	985.539	16.42	0.6829	0.00	0	0
\$ / R	On	25/07/2017	Foreign Exchange Option	13.20	Put		366.63980	342.938	16.42	0.3171	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Call		489.53160	500.244	18.22	0.4225	0.00	0	2,000
\$ / R	On	25/07/2017	Foreign Exchange Option	14.30	Put		993.63160	957.644	18.22	0.5775	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Call		809.67150	828.875	16.91	0.6084	0.00	0	0
\$ / R	On	27/07/2017	Foreign Exchange Option	13.50	Put		508.77150	481.275	16.91	0.3916	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Call		134.08810	135.513	21.76	0.1364	0.00	0	60
\$ / R	On	27/07/2017	Foreign Exchange Option	16.53	Put		2,863.18810	2,817.913	21.76	0.8636	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Call		719.60610	736.346	17.23	0.5568	0.00	0	0
\$ / R	On	31/07/2017	Foreign Exchange Option	13.72	Put		628.70610	598.746	17.23	0.4432	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Call		159.08770	159.986	21.94	0.1447	0.00	0	60
\$ / R	On	29/08/2017	Foreign Exchange Option	16.84	Put		3,114.78770	3,069.786	21.94	0.8553	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Call		914.54010	934.431	16.88	0.6215	0.00	0	0
\$ / R	On	29/08/2017	Foreign Exchange Option	13.50	Put		530.24010	504.232	16.88	0.3785	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	18/09/2017		Foreign Exchange Option	13.75	Call		857.50500	875.971	17.25	0.5753	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Put		672.70500	645.671	17.25	0.4247	0.00	0	2,000
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Call		853.05850	871.416	17.27	0.5732	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Put		678.25850	651.116	17.27	0.4268	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		671.32320	685.263	17.96	0.4807	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		492.84330	469.670	16.73	0.3497	0.00	0	500
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Put		986,065.20000	986,019.700	24.42	1.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		1,434.92860	1,464.381	16.11	0.7840	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		250.12860	234.081	16.11	0.2160	0.00	0	2,000
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		1,264.99690	1,291.747	16.31	0.7348	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		330.19690	311.447	16.31	0.2652	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		1,027.64330	1,049.970	16.73	0.6503	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		3,600.81830	3,557.352	22.88	0.8666	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		155.12380	157.146	22.90	0.1329	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		3,610.32380	3,566.846	22.90	0.8671	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		129.42770	130.926	24.12	0.1098	0.00	0	3,099
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		4,194.62770	4,150.626	24.12	0.8902	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	24.42	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		3,241.73940	3,198.725	22.12	0.8482	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		174.72350	177.169	22.18	0.1502	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		3,269.92350	3,226.869	22.18	0.8498	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Call		156.11540	158.159	22.86	0.1338	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		3,591.31540	3,547.859	22.86	0.8662	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Call		155.61830	157.652	22.88	0.1334	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Put		1,281.89560	1,246.671	18.67	0.6029	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		227.05580	230.549	21.15	0.1924	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,692.25580	2,650.249	21.15	0.8076	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		189.44970	192.225	21.72	0.1631	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		3,054.64970	3,011.925	21.72	0.8369	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		176.53940	179.025	22.12	0.1518	0.00	0	650
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		956.52320	924.963	17.96	0.5193	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Call		637.33230	650.416	18.11	0.4619	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Put		1,022.53230	990.116	18.11	0.5381	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Call		589.67040	601.548	18.33	0.4347	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Put		1,124.87040	1,091.248	18.33	0.5653	0.00	0	150
\$ / R	On	18/09/2017		Foreign Exchange Option	14.69	Call		526.69560	536.971	18.67	0.3971	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Call		1,004.21850	1,024.794	16.87	0.6318	0.00	0	0
\$ / R	On	27/09/2017		Foreign Exchange Option	13.50	Put		546.61850	521.994	16.87	0.3682	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Call		181.67700	182.899	22.27	0.1513	0.00	0	60
\$ / R	On	27/09/2017		Foreign Exchange Option	17.13	Put		3,354.07700	3,310.099	22.27	0.8487	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Call		582.32850	592.240	18.72	0.4039	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Put		1,368.92850	1,334.340	18.72	0.5961	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Call		1,093.92000	1,114.966	16.83	0.6416	0.00	0	0
\$ / R	On	27/10/2017		Foreign Exchange Option	13.50	Put		560.42000	537.066	16.83	0.3584	0.00	0	60
\$ / R	On	27/10/2017		Foreign Exchange Option	17.45	Call		202.59970	205.075	22.64	0.1562	0.00	0	60
\$ / R	On	27/10/2017		Foreign Exchange Option	17.45	Put		3,619.09970	3,577.175	22.64	0.8438	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			229.29240	228.972	22.83	0.1621	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,853.49240	3,810.272	22.83	0.8379	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			1,188.35980	1,208.788	16.79	0.6514	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			572.55980	550.088	16.79	0.3486	0.00	0	60
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,329.86160	1,352.972	16.65	0.6837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			512.46160	493.772	16.65	0.3163	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			286.49610	288.529	21.91	0.1958	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,419.09610	3,379.329	21.91	0.8042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,262.45930	2,297.748	14.41	0.9066	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			95.05930	88.548	14.41	0.0934	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,401.34170	1,425.419	16.56	0.7047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			463.94170	446.219	16.56	0.2953	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			294.54570	296.737	21.74	0.2014	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,327.14570	3,287.537	21.74	0.7986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			236.10070	237.175	23.24	0.1602	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,128.70070	4,087.975	23.24	0.8398	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			287.28270	289.332	21.90	0.1964	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,409.88270	3,370.132	21.90	0.8036	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			332.46620	336.378	21.19	0.2264	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,985.06620	2,947.178	21.19	0.7736	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			285.71320	287.729	21.93	0.1953	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,428.31320	3,388.529	21.93	0.8047	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			297.03460	299.277	21.69	0.2031	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,299.63460	3,260.077	21.69	0.7969	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			451.53850	457.804	20.18	0.2968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,284.13850	2,248.604	20.18	0.7032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			291.27890	293.407	21.81	0.1991	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,363.87890	3,324.207	21.81	0.8009	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			366.80700	371.391	20.86	0.2473	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,749.40700	2,712.191	20.86	0.7527	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			938.93690	953.963	17.74	0.5380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			951.53690	924.763	17.74	0.4620	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			300.40730	302.715	21.62	0.2054	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,263.00730	3,223.515	21.62	0.7946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			810.83240	823.733	18.20	0.4817	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,173.43240	1,144.533	18.20	0.5183	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,011.94810	1,028.069	17.48	0.5685	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			844.54810	818.869	17.48	0.4315	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			411.89610	417.370	20.48	0.2740	0.00	0	20,403
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,484.49610	2,448.170	20.48	0.7260	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			950.86360	965.909	17.69	0.5430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			933.46360	906.709	17.69	0.4570	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			974.81870	990.286	17.61	0.5531	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			897.41870	871.086	17.61	0.4469	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			821.04750	834.125	18.16	0.4864	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,153.64750	1,124.925	18.16	0.5136	0.00	0	2,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,312.43570	1,335.312	16.67	0.6784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			525.03570	506.112	16.67	0.3216	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,258.42070	1,278.524	16.76	0.6582	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			580.72070	559.224	16.76	0.3418	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			244.21460	245.406	23.15	0.1643	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,086.51460	4,046.106	23.15	0.8357	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			413.94140	417.227	21.82	0.2372	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,519.74140	3,482.827	21.82	0.7628	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			415.84600	419.176	21.79	0.2383	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,501.64600	3,464.776	21.79	0.7617	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			414.88940	418.199	21.81	0.2377	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,510.68940	3,473.800	21.81	0.7623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			550.10670	557.669	21.82	0.2737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,607.20670	3,572.169	21.82	0.7263	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			549.01590	556.570	21.83	0.2731	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,616.11590	3,581.070	21.83	0.7269	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,727.67670	1,752.081	17.47	0.6783	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			724.77670	706.581	17.47	0.3217	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			551.19600	558.778	21.80	0.2742	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,598.29600	3,563.278	21.80	0.7258	0.00	0	0
<b>Total \$ / R Option</b>												<b>24,784.01</b>	<b>128</b>	<b>1,622,815</b>
<b>Total \$ / R</b>												<b>556,113,550.01</b>	<b>41,283</b>	<b>2,235,708</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.50690		13.45970			0.0000	13,506.90	1	490
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			13.75280		13.70540			0.0000	13,752.80	1	43
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			13.98030		13.93480			0.0000	13,980.30	1	1
<b>Total \$ / R MAXI Future</b>												<b>41,240.00</b>	<b>3</b>	<b>534</b>
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			231.10080	212.440	26.90	0.0057	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			353,261.10080	348,522.440	26.90	0.9943	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			230.72500	212.138	26.95	0.0057	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			354,260.72500	349,522.138	26.95	0.9943	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			230.35490	211.849	27.01	0.0056	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			355,260.35490	350,521.849	27.01	0.9944	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			9,251.89680	9,321.107	21.91	0.1101	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			275,711.89680	271,041.107	21.91	0.8899	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			9,192.18680	9,259.820	21.92	0.1095	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			276,652.18680	271,979.820	21.92	0.8905	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			9,132.76640	9,198.995	21.94	0.1088	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			277,592.76640	272,918.995	21.94	0.8912	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			42,141.15740	42,903.360	19.40	0.3294	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			162,661.15740	158,873.360	19.40	0.6706	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			41,936.35190	42,693.466	19.42	0.3280	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			163,456.35190	159,663.466	19.42	0.6720	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			41,732.71100	42,485.168	19.44	0.3266	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Put			164,252.71100	160,455.168	19.44	0.6734	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>41,240.00</b>	<b>3</b>	<b>534</b>
£ / R	On	28/02/2017	Foreign Exchange Future			17.05090		16.84540			0.0000	0.00	0	48
£ / R	On	13/03/2017	Foreign Exchange Future			17.09880		16.89230			0.0000	41,002,922.40	2,398	48,374
£ / R	On	31/03/2017	Foreign Exchange Future			17.16530		16.95810			0.0000	0.00	0	162
£ / R	On	13/04/2017	Foreign Exchange Future			17.21230		17.00430			0.0000	0.00	0	61
£ / R	On	25/04/2017	Foreign Exchange Future			17.25530		17.04650			0.0000	0.00	0	73
£ / R	On	28/04/2017	Foreign Exchange Future			17.26610		17.05700			0.0000	0.00	0	79
£ / R	On	19/06/2017	Foreign Exchange Future			17.45380		17.24320			0.0000	3,490,760.00	200	22,310
£ / R	On	18/09/2017	Foreign Exchange Future			17.78760		17.57530			0.0000	0.00	0	462
£ / R	On	18/12/2017	Foreign Exchange Future			18.12980		17.91780			0.0000	0.00	0	5,755
<b>Total £ / R Future</b>												<b>44,493,682.40</b>	<b>2,598</b>	<b>77,324</b>
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			102.03910	134.998	22.72	0.2277	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,146.63910	974.098	22.72	0.7723	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			408.52370	503.791	20.11	0.5479	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			516.22370	404.991	20.11	0.4521	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			83.25680	106.091	23.04	0.1600	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,690.95680	1,507.291	23.04	0.8400	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			47.93300	61.399	23.99	0.0989	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,155.63300	1,962.599	23.99	0.9011	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.84540	1.269	34.31	0.0023	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,858.54540	6,652.469	34.31	0.9977	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.83450	1.253	34.31	0.0023	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,868.53450	6,662.453	34.31	0.9977	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			9.45760	10.593	29.04	0.0183	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			4,117.15760	3,911.793	29.04	0.9817	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.85640	1.285	34.31	0.0023	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,848.55640	6,642.485	34.31	0.9977	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			192.91020	235.481	21.86	0.2691	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,414.81020	1,250.181	21.86	0.7309	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Put			616.50160	513.183	19.92	0.4344	0.00	0	0
£ / R	On	13/04/2017	Foreign Exchange Option	17.03	Call			590.80160	695.484	19.92	0.5656	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			5.65180	9.326	29.51	0.0116	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,939.15180	6,734.026	29.51	0.9884	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Put			631.22300	533.523	19.84	0.4171	0.00	0	0
£ / R	On	28/04/2017	Foreign Exchange Option	17.00	Call			688.22300	799.623	19.84	0.5829	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			17.93090	20.762	24.90	0.0220	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,814.73090	6,606.962	24.90	0.9780	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			18.19500	21.066	24.90	0.0223	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,794.99500	6,587.266	24.90	0.9777	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			18.06250	20.914	24.90	0.0221	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,804.86250	6,597.114	24.90	0.9779	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			887.84330	980.596	19.26	0.4979	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,322.54330	1,202.996	19.26	0.5021	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			894.97560	988.310	19.24	0.5008	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,309.67560	1,190.710	19.24	0.4992	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			891.40260	984.443	19.25	0.4994	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,316.10260	1,196.843	19.25	0.5006	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			132.48770	152.100	23.93	0.0885	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,374.68770	7,182.300	23.93	0.9115	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			133.52060	153.259	23.93	0.0890	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,355.72060	7,163.458	23.93	0.9110	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			133.00320	152.678	23.93	0.0888	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,365.20320	7,172.878	23.93	0.9112	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>44,493,682.40</b>	<b>2,598</b>	<b>80,824</b>
¥ / R	On	13/03/2017	Foreign Exchange Future			0.11896		0.11996			0.0000	10,349.78	87	195
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12169		0.12272			0.0000	0.00	0	3,761
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12432		0.12538			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>10,349.78</b>	<b>87</b>	<b>3,956</b>
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			14.03380	14.659	26.71	0.0362	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,018.43380	2,118.359	26.71	0.9638	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1.35260	1.612	26.71	0.0050	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			3,005.75260	3,105.312	26.71	0.9950	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.08950	0.127	26.71	0.0005	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			4,004.48950	4,103.827	26.71	0.9995	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			8.86700	7.829	23.71	0.0132	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,736.46700	4,838.529	23.71	0.9868	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			74.32820	66.832	23.71	0.0867	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,801.92820	2,897.532	23.71	0.9133	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			26.76930	23.831	23.71	0.0356	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,754.36930	3,854.531	23.71	0.9644	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			227.85720	213.973	23.74	0.1829	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,689.45720	2,782.073	23.74	0.8171	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			117.48630	110.103	23.74	0.1061	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,579.08630	3,678.203	23.74	0.8939	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			58.05800	54.371	23.74	0.0582	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,519.65800	4,622.471	23.74	0.9418	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>10,349.78</b>	<b>87</b>	<b>3,956</b>
€ / R	On	06/02/2017	Foreign Exchange Future			14.43920		14.43530			0.0000	0.00	0	349
€ / R	On	24/02/2017	Foreign Exchange Future			14.49420		14.49010			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.50670		14.50320			0.0000	0.00	0	35

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 Future			14.55280		14.54830			0.0000	112,565,908.00	7,735	85,227
€ / R	On	15/03/2017	Foreign Exchange Future			14.55990		14.55540			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.61640		14.61180			0.0000	0.00	0	8
€ / R	On	13/04/2017	Foreign Exchange Future			14.66080		14.65600			0.0000	0.00	0	45
€ / R	On	19/06/2017	Foreign Exchange Future			14.89010		14.88540			0.0000	5,092,414.20	342	79,678
€ / R	On	18/09/2017	Foreign Exchange Future			15.21120		15.20780			0.0000	0.00	0	1,402
€ / R	On	18/12/2017	Foreign Exchange Future			15.54400		15.54440			0.0000	0.00	0	154
<b>Total € / R Future</b>												<b>117,658,322.20</b>	<b>8,077</b>	<b>168,898</b>
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Call			87.93860	77.418	16.75	0.3917	0.00	0	0
€ / R	On	06/02/2017	Foreign Exchange Option	14.52	Put			172.63860	158.218	16.75	0.6083	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			11.70790	12.027	19.16	0.0430	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,281.60790	1,277.827	19.16	0.9570	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			67.99310	63.578	17.27	0.1766	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			734.79310	726.878	17.27	0.8234	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			461.07590	453.108	16.21	0.6130	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			4.48450	4.349	21.85	0.0122	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,626.18450	2,621.548	21.85	0.9878	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			2.53530	2.608	29.44	0.0059	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			4,144.23530	4,139.808	29.44	0.9941	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			2.53530	2.609	29.50	0.0059	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			209.37590	205.908	16.21	0.3870	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			4,154.23530	4,149.809	29.50	0.9941	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			2.53530	2.610	29.55	0.0059	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			4,164.23530	4,159.810	29.55	0.9941	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			30.64630	28.529	19.13	0.0715	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,482.34630	1,475.729	19.13	0.9285	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Call			898.76910	900.106	15.05	0.8947	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	13.69	Put			40.46910	37.306	15.05	0.1053	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			436.53810	434.205	15.25	0.6452	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			188.23810	181.405	15.25	0.3548	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call			150.19030	147.146	16.99	0.2887	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put			654.79030	647.247	16.99	0.7113	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			178.37940	177.410	17.31	0.2905	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			786.57940	781.010	17.31	0.7095	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Call			357.27610	356.492	16.30	0.4620	0.00	0	0
€ / R	On	13/04/2017	Foreign Exchange Option	14.80	Put			501.27610	495.692	16.30	0.5380	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			24.59380	18.727	20.76	0.0270	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,339.19380	4,328.627	20.76	0.9730	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			222.83740	223.659	18.54	0.2373	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			252.75150	247.583	15.53	0.2705	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,597.43740	1,593.559	18.54	0.7627	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			24.97490	19.126	20.76	0.0275	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,319.57490	4,309.026	20.76	0.9725	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			24.78360	18.925	20.76	0.0272	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,329.38360	4,318.825	20.76	0.9728	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	Call			1,028.15150	1,027.683	15.53	0.7295	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,396.71490	4,390.925	22.83	0.8993	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			125.08370	122.713	22.79	0.1013	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,377.28370	4,371.513	22.79	0.8987	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			124.79850	122.419	22.81	0.1010	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,386.99850	4,381.218	22.81	0.8990	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			124.51490	122.125	22.83	0.1007	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,876.29070	2,868.474	19.49	0.7676	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,884.99000	2,877.161	19.50	0.7684	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			137.18070	128.218	23.44	0.0886	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			6,002.78070	5,994.218	23.44	0.9114	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			361.99720	353.793	19.48	0.2332	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,867.59720	2,859.793	19.48	0.7668	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			360.69070	352.474	19.49	0.2324	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			359.39000	351.161	19.50	0.2316	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,680</b>
<b>Total € / R</b>												<b>117,658,322.20</b>	<b>8,077</b>	<b>170,578</b>
AUS / R	On	13/03/2017	Foreign Exchange Future			10.21010		10.22130			0.0000	10,659,344.40	1,044	22,789
AUS / R	On	19/06/2017	Foreign Exchange Future			10.37400		10.38570			0.0000	1,037,400.00	100	225
AUS / R	On	18/09/2017	Foreign Exchange Future			10.52880		10.54160			0.0000	0.00	0	225
AUS / R	On	18/12/2017	Foreign Exchange Future			10.68700		10.70190			0.0000	0.00	0	33
<b>Total AUS / R Future</b>												<b>11,696,744.40</b>	<b>1,144</b>	<b>23,272</b>
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1.82410	1.668	19.33	0.0079	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,720.52410	1,731.568	19.33	0.9921	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1.78620	1.634	19.37	0.0077	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,730.48620	1,741.534	19.37	0.9923	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1.74920	1.602	19.41	0.0076	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,740.44920	1,751.502	19.41	0.9924	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,721.93270	1,732.894	16.83	0.9209	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			38.63100	37.875	16.80	0.0810	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,702.93100	1,713.875	16.80	0.9190	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			38.12880	37.381	16.82	0.0801	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,712.42880	1,723.381	16.82	0.9199	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			37.63270	36.893	16.83	0.0791	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,741.29700	1,753.674	16.24	0.8587	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			94.63090	94.203	16.21	0.1437	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,723.03090	1,735.403	16.21	0.8563	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			93.75950	93.334	16.23	0.1425	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,732.15950	1,744.534	16.23	0.8575	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			92.89700	92.474	16.24	0.1413	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			212.93190	212.568	15.14	0.2515	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,381.03190	1,395.568	15.14	0.7485	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			211.28760	210.926	15.15	0.2499	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,389.38760	1,403.926	15.15	0.7501	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			214.58690	214.227	15.13	0.2532	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,372.68690	1,387.227	15.13	0.7468	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>11,696,744.40</b>	<b>1,144</b>	<b>23,272</b>
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.33740		10.36890			0.0000	1,095,764.40	106	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.53740		10.57030			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.72590		10.76000			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>1,095,764.40</b>	<b>106</b>	<b>0</b>
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			1.66760	1.352	24.21	0.0053	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,362.76760	2,393.952	24.21	0.9947	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			1.66720	1.353	24.29	0.0052	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,372.76720	2,403.953	24.29	0.9948	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			1.66690	1.354	24.37	0.0052	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,382.76690	2,413.954	24.37	0.9948	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			105.44890	97.249	17.32	0.1701	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,265.14890	1,289.849	17.32	0.8299	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			104.21430	96.090	17.33	0.1684	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,273.91430	1,298.690	17.33	0.8316	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			102.99260	94.944	17.35	0.1666	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,282.69260	1,307.544	17.35	0.8334	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			328.19840	313.287	15.72	0.3661	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			848.19840	867.387	15.72	0.6339	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			325.38990	310.578	15.74	0.3636	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			855.38990	874.678	15.74	0.6364	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			322.60150	307.888	15.75	0.3611	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			862.60150	881.988	15.75	0.6389	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>1,095,764.40</b>	<b>106</b>	<b>0</b>
CHF / R	On	13/03/2017	Foreign Exchange Future			13.63710		13.65920			0.0000	1,090,968.00	80	1,356
CHF / R	On	19/06/2017	Foreign Exchange Future			13.97080		13.99370			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.29050		14.31510			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>1,090,968.00</b>	<b>80</b>	<b>1,356</b>
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			4.83690	4.481	28.64	0.0105	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,395.63690	3,417.381	28.64	0.9895	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			4.82890	4.475	28.70	0.0104	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,405.62890	3,427.375	28.70	0.9896	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			4.82100	4.469	28.76	0.0104	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,415.62100	3,437.369	28.76	0.9896	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	19/06/2017	Foreign Exchange Option	15.87	Call			145.53310	141.744	19.98	0.1646	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,021.83310	2,040.944	19.98	0.8354	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			144.43930	140.672	20.00	0.1635	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,030.73930	2,049.872	20.00	0.8365	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			143.35410	139.608	20.01	0.1624	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,039.65410	2,058.808	20.01	0.8376	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			446.67830	440.742	18.80	0.3377	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,511.57830	1,530.242	18.80	0.6623	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			444.44070	438.538	18.82	0.3363	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,519.34070	1,538.038	18.82	0.6637	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			442.21590	436.351	18.84	0.3348	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,527.11590	1,545.851	18.84	0.6652	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>1,090,968.00</b>	<b>80</b>	<b>1,356</b>
CNH / R	On	13/03/2017	Foreign Exchange Future			1.96510		1.96050			0.0000	0.00	0	10
CNH / R	On	19/06/2017	Foreign Exchange Future			1.97630		1.97180			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			1.99040		1.98620			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	Put			5,199.44030	5,153.476	28.39	0.9924	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			4.41050	4.446	28.80	0.0074	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,299.41050	5,253.446	28.80	0.9926	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			4.38470	4.421	29.20	0.0073	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,399.38470	5,353.421	29.20	0.9927	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			4.44030	4.476	28.39	0.0076	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			158.80300	157.096	19.13	0.1397	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,040.80300	2,994.096	19.13	0.8603	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			177.12590	175.619	18.92	0.1542	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,859.12590	2,812.619	18.92	0.8458	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			167.69370	166.080	19.02	0.1468	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,949.69370	2,903.080	19.02	0.8532	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			532.16080	537.755	17.37	0.3235	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,070.16080	2,033.755	17.37	0.6765	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			510.09520	515.313	17.45	0.3124	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,148.09520	2,111.313	17.45	0.6876	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			488.96490	493.825	17.53	0.3017	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,226.96490	2,189.825	17.53	0.6983	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	13/03/2017	Foreign Exchange Future			1.95840		1.95790			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.00460		2.00430			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			15.19380	15.090	23.34	0.0268	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			3,236.19380	3,231.090	23.34	0.9732	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			16.80800	16.906	22.64	0.0305	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			3,037.80800	3,032.906	22.64	0.9695	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			15.96410	15.956	22.99	0.0286	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			3,136.96410	3,131.956	22.99	0.9714	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			313.57020	309.554	17.72	0.2504	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,970.57020	1,963.554	17.72	0.7496	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			295.75090	291.852	17.81	0.2385	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			2,052.75090	2,045.852	17.81	0.7615	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			332.43690	328.309	17.63	0.2629	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,889.43690	1,882.309	17.63	0.7371	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			1.74150		1.73580			0.0000	2,263,950.00	1,300	15,930
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.77440		1.76850			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.80380		1.79810			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>2,263,950.00</b>	<b>1,300</b>	<b>15,930</b>
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			4.17130	4.000	25.57	0.0084	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			4,046.17130	3,989.000	25.57	0.9916	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			4.10810	3.940	26.02	0.0081	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			4,146.10810	4,088.940	26.02	0.9919	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			4.05180	3.887	26.48	0.0079	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			4,246.05180	4,188.887	26.48	0.9921	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			235.69340	241.037	20.20	0.2059	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,350.69340	2,297.037	20.20	0.7941	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			261.99580	267.933	19.91	0.2261	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,176.99580	2,123.933	19.91	0.7739	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			248.45250	254.083	20.05	0.2158	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,263.45250	2,210.083	20.05	0.7842	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			511.00770	521.977	19.14	0.3184	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,130.00770	2,083.977	19.14	0.6816	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			551.33750	562.990	18.86	0.3400	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,970.33750	1,924.990	18.86	0.6600	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			530.71060	542.012	19.00	0.3290	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			2,049.71060	2,004.012	19.00	0.6710	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>2,263,950.00</b>	<b>1,300</b>	<b>15,930</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	13/03/2017	Foreign Exchange Future			0.12920		0.12850			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.12920		0.12790			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.12920		0.12770			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			9.80400		9.87140			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.95420		10.02320			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.09720		10.16530			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	13/03/2017	Foreign Exchange Option	11.11	Call			5.36060	3.757	17.81	0.0183	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,243.96060	1,309.757	17.81	0.9817	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			5.62220	3.931	17.71	0.0191	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,224.22220	1,289.931	17.71	0.9809	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			5.48950	3.843	17.76	0.0187	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,234.08950	1,299.843	17.76	0.9813	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			104.25200	92.183	16.00	0.1812	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,021.05200	1,077.983	16.00	0.8188	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			102.93320	91.000	16.02	0.1792	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,029.73320	1,086.799	16.02	0.8208	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			101.63210	89.751	16.04	0.1770	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,038.43210	1,095.551	16.04	0.8230	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			305.37660	281.903	14.88	0.3679	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			720.07660	764.703	14.88	0.6321	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			302.41370	279.154	14.89	0.3650	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			727.11370	771.954	14.89	0.6350	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			308.37020	284.681	14.86	0.3707	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			713.07020	757.481	14.86	0.6293	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/03/2017	Foreign Exchange Future			1.28370		1.27850			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.30240		1.29720			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.31790		1.31280			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			1,415.00000	1,363.000		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			1,515.00000	1,463.000		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			1,615.00000	1,563.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			928.00000	876.000		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			1,028.00000	976.000		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			828.00000	776.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			472.00000	421.000		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			572.00000	521.000		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			672.00000	621.000		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			1.26590		1.25500			0.0000	1,708,965.00	1,350	2,700
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.26910		1.25810			0.0000	0.00	0	4,048
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.27230		1.26120			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>1,708,965.00</b>	<b>1,350</b>	<b>6,748</b>
<b>Total QUANTO £ / \$</b>												<b>1,708,965.00</b>	<b>1,350</b>	<b>6,748</b>
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.07740		1.08090			0.0000	10,774.00	10	768
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08270		1.08610			0.0000	0.00	0	12,701
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.08800		1.09140			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>10,774.00</b>	<b>10</b>	<b>13,469</b>
<b>Total QUANTO € / \$</b>												<b>10,774.00</b>	<b>10</b>	<b>13,469</b>
RAIN	On	13/03/2017	Foreign Exchange Future			22,768.32000		22,736.68000			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			9.55100		9.55670			0.0000	0.00	0	35
SGD / R	On	19/06/2017	Foreign Exchange Future			9.73060		9.73620			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			3.20760	2.879	19.00	0.0139	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,436.50760	1,441.879	19.00	0.9861	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			3.13590	2.820	19.05	0.0136	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,446.43590	1,451.820	19.05	0.9864	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			3.06620	2.762	19.10	0.0133	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,456.36620	1,461.762	19.10	0.9867	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			124.09610	122.856	15.99	0.2313	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			897.89610	902.256	15.99	0.7687	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			122.48370	121.255	16.01	0.2287	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			906.28370	910.655	16.01	0.7713	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			120.89300	119.675	16.03	0.2261	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			914.69300	919.075	16.03	0.7739	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
TRY / R	On	13/03/2017	Foreign Exchange Future			3.54000		3.52900			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.51130		3.50040			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			0.17620	0.173	32.00	0.0016	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			1,331.17620	1,320.173	32.00	0.9984	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			0.16480	0.161	32.00	0.0015	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			1,341.16480	1,330.161	32.00	0.9985	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			0.15420	0.151	32.00	0.0015	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			1,351.15420	1,340.151	32.00	0.9985	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			12.44740	12.431	20.23	0.0679	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			772.04740	761.131	20.23	0.9321	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			12.05270	12.051	20.28	0.0660	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			781.65270	770.751	20.28	0.9340	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			11.67120	11.683	20.33	0.0641	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			791.27120	780.383	20.33	0.9359	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>0</b>
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33930		1.32280			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29980		1.28520			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.26510		1.25210			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>736 159 526.18</b>	<b>55,910</b>	<b>925,807</b>
<b>Total Options</b>												<b>24 784.01</b>	<b>128</b>	<b>1,627,995</b>
<b>Grand Total:</b>												<b>736,184,310.19</b>	<b>56,038</b>	<b>2,553,802</b>