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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/11/2016 Foreign Exchange Future			14.28730		14.28310			0.0000	137,372,389.50	9,615	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.30450		14.30000			0.0000	0.00	0	6,290
\$ / R On 30/11/2016 Foreign Exchange Future			14.30990		14.30650			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			14.32460		14.32260			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.32760		14.32580			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.34530		14.34520			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.34830		14.34840			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			14.35120		14.35170			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.35420		14.35490			0.0000	86,125.20	6	700
\$ / R On 19/12/2016 Foreign Exchange Future			14.36600		14.36780			0.0000	956,732,502.00	66,597	427,469
\$ / R On 21/12/2016 Foreign Exchange Future			14.37190		14.37380			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.39500		14.39790			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.41230		14.41600			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.43250		14.43710			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.43830		14.44310			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.44980		14.45510			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.45270		14.45820			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.45850		14.46390			0.0000	0.00	0	108
\$ / R On 23/01/2017 Foreign Exchange Future			14.46710		14.47250			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.47300		14.47830			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.47890		14.48400			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	31/01/2017	Foreign Exchange Future			14.49080		14.49550			0.0000	0.00	0	3,189
\$ / R	On	17/02/2017	Foreign Exchange Future			14.54130		14.58730			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future			14.57020		14.57300			0.0000	0.00	0	2,105
\$ / R	On	13/03/2017	Foreign Exchange Future			14.60970		14.61280			0.0000	140,355,387.90	9,607	103,062
\$ / R	On	31/03/2017	Foreign Exchange Future			14.66050		14.66390			0.0000	0.00	0	1,176
\$ / R	On	11/04/2017	Foreign Exchange Future			14.69160		14.69520			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.69440		14.69800			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.69730		14.70090			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.71990		14.72360			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.73120		14.73500			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.88710		14.89180			0.0000	1,488,710.00	100	157,541
\$ / R	On	12/07/2017	Foreign Exchange Future			14.95250		14.95750			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.97820		14.98320			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			15.14650		15.15250			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			15.24670		15.25340			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.40830		15.43570			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.67340		15.76620			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.93840		16.09660			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,236,035,114.60</b>	<b>85,925</b>	<b>714,198</b>
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,023.77020	1,027.300	29.15	1.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			0.67020	0.000	29.15	0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			0.16350	0.000	29.15	0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,317.06350	1,312.700	29.15	1.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			0.03180	0.000	29.15	0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,806.93180	2,802.700	29.15	1.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,500.00280	2,504.646	34.67	0.9994	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			0.00280	0.146	34.67	0.0006	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			816.04390	818.529	21.67	0.9403	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			16.04390	14.028	21.67	0.0597	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.15210	0.044	48.09	0.0002	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,100.15210	5,095.544	48.09	0.9998	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			729.64500	719.183	19.22	0.9193	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			33.14500	19.283	19.22	0.0807	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			656.54040	644.497	21.17	0.8144	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			83.94040	69.897	21.17	0.1856	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			784.15740	775.791	21.17	0.8650	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			58.35740	48.191	21.17	0.1350	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			487.99480	472.818	21.64	0.6890	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			162.19480	145.218	21.64	0.3110	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			297.90640	281.098	22.39	0.4980	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			322.10640	303.498	22.39	0.5020	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			196.41540	180.113	22.75	0.3308	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			601.21540	584.813	22.75	0.6692	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			333.44000	316.931	21.43	0.5009	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			355.04000	338.631	21.43	0.4991	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	14/12/2016	Foreign Exchange Option	12.64	Call			1,719.01430	1,718.123	23.17	0.9796	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			7.31430	6.923	23.17	0.0204	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,709.12080	1,708.250	23.11	0.9793	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			7.42080	7.050	23.11	0.0207	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,699.22890	1,698.379	23.05	0.9789	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			7.52890	7.179	23.05	0.0211	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			590.99090	576.276	21.51	0.6947	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			186.09090	172.076	21.51	0.3053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			14,167.80000	14,166.000	22.49	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	22.49	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,570.96690	2,568.631	27.36	0.9932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			3.16690	2.631	27.36	0.0068	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,874.91980	1,872.196	22.63	0.9826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			7.11980	6.196	22.63	0.0174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,785.77420	1,782.983	22.02	0.9801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			7.97420	6.983	22.02	0.0199	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,627.61970	1,624.697	20.94	0.9747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			9.81970	8.697	20.94	0.0253	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,384.87100	1,381.186	19.98	0.9571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			17.07100	15.186	19.98	0.0429	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,182.08330	1,176.330	20.11	0.9231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			34.28330	30.330	20.11	0.0769	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,119.76260	1,113.136	20.15	0.9090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			41.96260	37.136	20.15	0.0910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,110.96020	1,104.200	20.16	0.9069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			43.16020	38.200	20.16	0.0931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,102.18400	1,095.288	20.16	0.9047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			44.38400	39.288	20.16	0.0953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,076.01620	1,068.701	20.18	0.8980	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			48.21620	42.701	20.18	0.1020	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,067.34920	1,059.889	20.19	0.8956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			49.54920	43.889	20.19	0.1044	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			1,024.43600	1,016.225	20.21	0.8835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			56.63600	50.225	20.21	0.1165	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			957.33500	947.818	20.26	0.8624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			69.53500	61.818	20.26	0.1376	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			940.87680	931.014	20.27	0.8567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			73.07680	65.014	20.27	0.1433	0.00	0	27,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			821.79990	809.153	20.36	0.8101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			103.99990	93.153	20.36	0.1899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			784.14550	771.009	20.45	0.7922	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			116.34550	105.009	20.45	0.2078	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			747.47350	733.878	20.54	0.7737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			129.67350	117.878	20.54	0.2263	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			733.08660	719.316	20.57	0.7661	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			135.28660	123.316	20.57	0.2339	0.00	0	19,800

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call		0.00000	628.852	20.80	0.7143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put		0.00000	162.851	20.80	0.2857	40,712.88	250	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		579.66020	564.353	20.98	0.6724	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		211.86020	198.353	20.98	0.3276	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		549.31650	533.803	21.07	0.6509	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		231.51650	217.803	21.07	0.3491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		531.63560	516.020	21.12	0.6379	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		243.83560	230.020	21.12	0.3621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		525.82890	510.184	21.14	0.6335	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		248.02890	234.185	21.14	0.3665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		520.06770	504.393	21.16	0.6292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		252.26770	238.393	21.16	0.3708	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		508.67350	492.950	21.20	0.6204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		260.87350	246.950	21.20	0.3796	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		475.54390	459.715	21.30	0.5941	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		287.74390	273.715	21.30	0.4059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		464.85050	449.002	21.34	0.5853	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		297.05050	283.002	21.34	0.4147	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		449.13390	433.271	21.39	0.5722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		311.33390	297.271	21.39	0.4278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		438.87450	423.008	21.43	0.5634	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		321.07450	307.008	21.43	0.4366	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		413.97880	398.142	21.51	0.5415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		346.17880	332.142	21.51	0.4585	830,354.75	2,500	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		399.55260	383.756	21.57	0.5284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		361.75260	347.756	21.57	0.4716	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		394.83040	379.051	21.59	0.5240	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		367.03040	353.051	21.59	0.4760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		372.84270	357.057	21.73	0.5025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		395.04270	381.057	21.73	0.4975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		368.62100	352.833	21.76	0.4982	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		400.82100	386.833	21.76	0.5018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		348.12350	332.349	21.91	0.4771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		430.32350	416.349	21.91	0.5229	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		328.62870	312.907	22.07	0.4564	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		460.82870	446.907	22.07	0.5436	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		324.84810	309.140	22.10	0.4523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		467.04810	453.140	22.10	0.5477	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		292.52180	277.009	22.37	0.4165	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		524.72180	511.009	22.37	0.5835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		282.40920	266.983	22.47	0.4050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		544.60920	530.983	22.47	0.5950	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		272.61580	257.288	22.56	0.3936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		564.81580	551.288	22.56	0.6064	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		263.13420	247.916	22.65	0.3825	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		585.33420	571.916	22.65	0.6175	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	19/12/2016	Foreign Exchange Option	19.70	Call			1.18510	0.889	36.41	0.0020	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,333.38510	5,334.889	36.41	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			1.09740	0.820	36.41	0.0019	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,383.29740	5,384.820	36.41	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			1.00030	0.744	36.41	0.0017	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,443.20030	5,444.744	36.41	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.80460	0.592	36.41	0.0014	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,583.00460	5,584.592	36.41	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.65610	0.478	36.41	0.0011	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,712.85610	5,714.478	36.41	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.57830	0.419	36.41	0.0010	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,792.77830	5,794.419	36.41	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.46280	0.332	36.41	0.0008	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,932.66280	5,934.332	36.41	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.42050	0.300	36.41	0.0007	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,992.62050	5,994.300	36.41	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.20580	0.142	36.41	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,432.40580	6,434.142	36.41	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.17450	0.119	36.41	0.0003	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,532.37450	6,534.119	36.41	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.14790	0.100	36.41	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,632.34790	6,634.100	36.41	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.09900	0.066	36.41	0.0002	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,872.29900	6,874.066	36.41	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.08950	0.059	36.41	0.0002	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,932.28950	6,934.059	36.41	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00450	0.003	36.41	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,642.20450	8,644.003	36.41	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	36.41	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,572.20000	12,574.000	36.41	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			260.04230	244.862	22.68	0.3788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			592.24230	578.862	22.68	0.6212	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			230.91810	216.175	22.99	0.3434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			663.11810	650.175	22.99	0.6566	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			225.47200	210.828	23.05	0.3366	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			677.67200	664.828	23.05	0.6634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			214.94290	200.503	23.17	0.3233	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			707.14290	694.504	23.17	0.6767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			202.43650	188.272	23.33	0.3073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			744.63650	732.272	23.33	0.6927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			186.09280	172.337	23.54	0.2859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			798.29280	786.337	23.54	0.7141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			181.66180	168.028	23.61	0.2800	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			813.86180	802.028	23.61	0.7200	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			160.87490	147.793	23.90	0.2518	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			893.07490	881.793	23.90	0.7482	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	19/12/2016	Foreign Exchange Option	15.20	Call			142.29340	129.725	24.17	0.2259	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			974.49340	963.725	24.17	0.7741	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			140.55470	128.041	24.20	0.2234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			982.75470	972.041	24.20	0.7766	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			128.95720	116.829	24.40	0.2067	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,041.15720	1,030.829	24.40	0.7933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			111.24170	99.805	24.73	0.1807	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,143.44170	1,133.806	24.73	0.8193	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			100.80710	89.844	24.95	0.1650	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,213.00710	1,203.844	24.95	0.8350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			98.35620	87.512	25.00	0.1613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,230.55620	1,221.512	25.00	0.8387	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			90.24500	79.819	25.20	0.1489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,292.44500	1,283.819	25.20	0.8511	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			78.85250	69.082	25.50	0.1311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,391.05250	1,383.082	25.50	0.8689	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			68.09140	59.025	25.83	0.1140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,500.29140	1,493.025	25.83	0.8860	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			67.13410	58.164	25.85	0.1126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,509.33410	1,502.164	25.85	0.8874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			63.42890	54.837	25.91	0.1070	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,545.62890	1,538.837	25.91	0.8930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			62.53360	54.033	25.93	0.1056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,554.73360	1,548.033	25.93	0.8944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			51.16890	43.894	26.16	0.0881	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,683.36890	1,677.894	26.16	0.9119	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			43.63450	37.231	26.33	0.0763	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,785.83450	1,781.230	26.33	0.9237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			38.26400	32.513	26.48	0.0677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,870.46400	1,866.513	26.48	0.9323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			32.55370	27.528	26.65	0.0584	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,974.75370	1,971.528	26.65	0.9416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			28.49820	24.009	26.80	0.0516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,060.69820	2,058.010	26.80	0.9484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			25.68440	21.580	26.91	0.0469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,127.88440	2,125.580	26.91	0.9531	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			23.48830	19.691	27.01	0.0432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,185.68830	2,183.691	27.01	0.9568	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			22.79730	19.098	27.04	0.0420	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,204.99730	2,203.098	27.04	0.9580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			18.48470	15.413	27.26	0.0346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,340.68470	2,339.413	27.26	0.9654	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			16.63780	13.844	27.38	0.0314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,408.83780	2,407.844	27.38	0.9686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			16.38910	13.633	27.39	0.0309	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,418.58910	2,417.633	27.39	0.9691	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	19/12/2016	Foreign Exchange Option	16.83	Call		14.97160	12.433	27.49	0.0284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,477.17160	2,476.434	27.49	0.9716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		13.26750	10.996	27.62	0.0254	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,555.46750	2,554.996	27.62	0.9746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		12.48840	10.340	27.68	0.0240	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,594.68840	2,594.340	27.68	0.9760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		12.30070	10.183	27.70	0.0237	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,604.50070	2,604.183	27.70	0.9763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		11.57780	9.576	27.76	0.0224	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,643.77780	2,643.576	27.76	0.9776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		7.86490	6.454	29.17	0.0151	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,030.06490	3,030.454	29.17	0.9849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		7.52870	6.165	29.81	0.0142	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,139.72870	3,140.165	29.81	0.9858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		7.50010	6.140	29.86	0.0141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,149.70010	3,150.140	29.86	0.9859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		7.10440	5.800	30.73	0.0131	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,299.30440	3,299.800	30.73	0.9869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		7.03230	5.738	30.90	0.0129	14,345.50	2,500	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,329.23230	3,329.738	30.90	0.9871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		6.96250	5.678	31.07	0.0127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,359.16250	3,359.678	31.07	0.9873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		6.40440	5.200	32.68	0.0112	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,638.60440	3,639.200	32.68	0.9888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		6.35340	5.157	32.85	0.0111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,668.55340	3,669.157	32.85	0.9889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		6.30400	5.114	33.02	0.0110	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,698.50400	3,699.114	33.02	0.9890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		6.24050	5.060	33.25	0.0108	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,738.44050	3,739.060	33.25	0.9892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		6.20970	5.034	33.37	0.0107	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,758.40970	3,759.034	33.37	0.9893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		5.82690	4.707	35.03	0.0097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,048.02690	4,048.707	35.03	0.9903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		5.78260	4.669	35.26	0.0095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,087.98260	4,088.669	35.26	0.9905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		3.96670	3.147	36.41	0.0065	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,526.16670	4,527.147	36.41	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		3.48130	2.745	36.41	0.0057	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,615.68130	4,616.745	36.41	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		3.38130	2.663	36.41	0.0056	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,635.58130	4,636.663	36.41	0.9944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		2.71350	2.115	36.41	0.0045	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,784.91350	4,786.115	36.41	0.9955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		2.34000	1.812	36.41	0.0039	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,884.54000	4,885.812	36.41	0.9961	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	21/12/2016	Foreign Exchange Option	14.21	Call			471.92490	456.120	21.24	0.5821	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			308.12490	294.220	21.24	0.4179	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			394.85920	378.802	21.03	0.4890	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			456.95920	443.802	21.03	0.5110	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			602.33050	586.285	19.95	0.6327	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			286.33050	273.985	19.95	0.3673	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			894.22780	879.943	19.05	0.7707	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			157.12780	147.443	19.05	0.2293	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			736.67370	720.975	19.39	0.6870	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			243.57370	232.675	19.39	0.3130	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			97.24620	87.354	24.43	0.1303	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,824.14620	1,819.054	24.43	0.8697	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			595.01430	577.029	19.62	0.5914	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			369.91430	357.229	19.62	0.4086	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			575.81750	556.552	19.70	0.5748	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			397.61750	383.852	19.70	0.4252	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			931.95740	914.816	18.87	0.7619	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			178.05740	166.317	18.87	0.2381	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			720.91370	701.036	19.27	0.6506	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			308.41370	293.936	19.27	0.3494	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			710.12540	689.762	19.39	0.6375	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			331.82540	316.762	19.39	0.3625	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			163.53190	149.376	23.38	0.1927	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,575.23190	1,566.376	23.38	0.8073	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			905.68830	887.175	18.99	0.7309	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			221.68830	208.275	18.99	0.2691	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			562.73370	541.132	19.91	0.5391	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			488.73370	472.232	19.91	0.4609	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			346.18830	326.337	21.33	0.3605	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			920.68830	905.537	21.33	0.6395	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			810.31810	790.293	19.17	0.6759	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			294.81810	279.493	19.17	0.3241	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			713.06660	692.095	19.45	0.6233	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			367.56660	351.295	19.45	0.3767	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			0.00000	689.071	19.79	0.5808	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			0.00000	467.771	19.79	0.4192	701,656.20	1,500	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			0.00000	411.472	21.14	0.3981	617,208.00	1,500	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			0.00000	900.172	21.14	0.6019	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			1,090.41140	1,072.998	18.88	0.7382	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			257.41140	242.798	18.88	0.2618	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			1,177.76890	1,162.316	18.90	0.7443	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			264.96890	252.616	18.90	0.2557	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,143.67990	1,127.957	18.93	0.7329	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			280.87990	268.257	18.93	0.2671	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			823.84620	805.680	19.66	0.5982	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			511.04620	495.980	19.66	0.4018	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			774.73690	756.312	19.82	0.5735	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			561.93690	546.612	19.82	0.4265	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			1,320.17160	1,305.893	18.78	0.7879	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			207.37160	196.193	18.78	0.2121	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			663.36730	644.602	20.21	0.5131	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			700.56730	684.902	20.21	0.4869	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			463.63640	445.703	21.28	0.3872	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,080.83640	1,066.003	21.28	0.6128	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			929.85390	912.401	19.36	0.6480	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			417.05390	402.701	19.36	0.3520	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			430.49650	412.900	21.50	0.3642	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,167.69650	1,153.200	21.50	0.6358	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			427.89600	410.324	21.52	0.3623	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,175.09600	1,160.624	21.52	0.6377	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			728.15510	709.530	19.97	0.5490	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			615.35510	599.830	19.97	0.4510	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			348.88030	332.197	22.19	0.3040	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,436.08030	1,422.497	22.19	0.6960	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			340.68260	324.120	22.27	0.2978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,467.88260	1,454.420	22.27	0.7022	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			433.16380	415.537	21.48	0.3661	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,160.36380	1,145.837	21.48	0.6339	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			255.82380	240.893	23.16	0.2310	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,863.02380	1,851.193	23.16	0.7690	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			185.82790	172.913	24.01	0.1731	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,323.02790	2,313.213	24.01	0.8269	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			397.99770	380.708	21.75	0.3407	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,265.19770	1,251.008	21.75	0.6593	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			134.15670	123.276	24.92	0.1278	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,831.35670	2,823.576	24.92	0.8722	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			85.09730	75.037	27.53	0.0779	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,902.29730	3,895.337	27.53	0.9221	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			328.78220	312.406	22.39	0.2886	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,515.98220	1,502.706	22.39	0.7114	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			71.34180	61.504	28.94	0.0632	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,458.54180	4,451.804	28.94	0.9368	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			54.50480	46.348	28.94	0.0495	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,821.70480	4,816.648	28.94	0.9505	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			160.39830	148.415	24.42	0.1511	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,547.59830	2,538.715	24.42	0.8489	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			13.54910	10.703	28.94	0.0135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,640.74910	6,641.003	28.94	0.9865	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			11.77340	9.230	28.94	0.0118	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,818.97340	6,819.530	28.94	0.9882	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			84.81390	74.759	27.56	0.0776	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,912.01390	3,905.059	27.56	0.9224	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	12.20	Call			2,444.88020	2,440.692	19.50	0.9549	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			32.08020	30.992	19.50	0.0451	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			2,164.44210	2,158.710	19.21	0.9325	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			51.64210	49.010	19.21	0.0675	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,718.37570	1,708.233	18.72	0.8767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			105.57570	98.533	18.72	0.1233	0.00	0	91,132
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			748.88200	733.247	20.15	0.5334	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			704.98200	692.747	20.15	0.4666	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			1,140.08750	1,127.060	19.10	0.6902	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			384.88750	375.460	19.10	0.3098	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			222.56950	210.838	23.95	0.1856	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,544.56950	2,536.438	23.95	0.8144	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,137.91680	1,124.955	19.10	0.6882	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			389.91680	380.555	19.10	0.3118	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			1,148.55810	1,135.758	19.11	0.6903	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			387.65810	378.458	19.11	0.3097	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			975.51120	962.889	19.62	0.6121	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			561.91120	552.989	19.62	0.3879	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			298.61060	286.560	23.28	0.2334	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,233.61060	2,225.360	23.28	0.7666	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,284.17630	1,272.344	18.97	0.7204	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			349.17630	341.144	18.97	0.2796	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,101.00960	1,089.093	19.26	0.6584	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			466.00960	457.893	19.26	0.3416	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			670.93050	658.209	20.72	0.4629	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			995.93050	987.009	20.72	0.5371	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,263.55130	1,252.750	19.23	0.6569	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			551.75130	545.650	19.23	0.3431	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,236.82280	1,225.953	19.31	0.6478	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			575.02280	568.853	19.31	0.3522	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			1,101.24510	1,090.087	19.69	0.5987	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			709.44510	702.987	19.69	0.4013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			930.17610	918.815	20.25	0.5304	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			928.37610	921.715	20.25	0.4696	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,303.15420	1,292.267	19.16	0.6696	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			521.35420	515.167	19.16	0.3304	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			711.19170	699.090	21.12	0.4315	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,329.39170	1,321.990	21.12	0.5685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			708.13700	696.030	21.13	0.4300	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,336.33700	1,328.930	21.13	0.5700	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			1,184.90120	1,173.915	19.45	0.6295	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			623.10120	616.815	19.45	0.3705	1,850,443.80	3,000	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			634.16250	621.804	21.50	0.3930	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,522.36250	1,514.704	21.50	0.6070	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			615.90900	603.472	21.61	0.3836	1,810,416.60	3,000	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,574.10900	1,566.372	21.61	0.6164	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	15.50	Call		714.25590	702.165	21.10	0.4329	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,322.45590	1,315.065	21.10	0.5671	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		578.77260	566.194	21.83	0.3640	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		1,686.97260	1,679.094	21.83	0.6360	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		555.44890	542.789	21.98	0.3515	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		1,763.64890	1,755.689	21.98	0.6485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		705.10090	692.983	21.14	0.4285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,343.30090	1,335.883	21.14	0.5715	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		428.63920	415.673	22.84	0.2810	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,266.83920	2,258.573	22.84	0.7190	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		258.14310	245.338	24.59	0.1764	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,416.34310	3,408.238	24.59	0.8236	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		613.35220	600.905	21.62	0.3823	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		1,581.55220	1,573.805	21.62	0.6177	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		219.57200	206.195	25.75	0.1481	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		3,977.77200	3,969.095	25.75	0.8519	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		156.40190	143.987	27.10	0.1059	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,974.60190	4,966.887	27.10	0.8941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		520.36690	507.602	22.22	0.3323	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,888.56690	1,880.502	22.22	0.6677	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,474.98080	1,463.386	18.95	0.7191	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		413.18080	406.286	18.95	0.2809	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		1,449.49840	1,437.986	18.98	0.7121	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		427.69840	420.886	18.98	0.2879	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		250.92810	238.012	24.78	0.1712	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,509.12810	3,500.912	24.78	0.8288	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,063.03980	2,048.886	17.89	0.8549	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		171.23980	161.786	17.89	0.1451	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,485.46190	1,473.539	19.04	0.7016	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		477.96190	471.039	19.04	0.2984	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		309.56740	295.874	24.25	0.1988	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,332.06740	3,323.374	24.25	0.8012	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		1,188.51200	1,177.229	19.74	0.6009	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		765.31200	759.029	19.74	0.3991	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,564.97860	1,551.204	19.11	0.6731	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		632.47860	624.703	19.11	0.3269	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		742.48050	726.171	21.86	0.3828	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		1,989.98050	1,979.671	21.86	0.6172	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,849.58760	1,835.292	18.70	0.7426	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		327.57770	318.942	18.23	0.2066	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		450.22130	433.031	23.75	0.2462	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,297.72130	3,286.531	23.75	0.7538	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,562.89720	2,548.874	17.25	0.8792	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		160.39720	152.374	17.25	0.1208	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,762.21060	2,751.147	23.01	0.7074	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		543.02400	525.955	23.03	0.2918	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	17.38	Put			2,770.52400	2,759.455	23.03	0.7082	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,368.25240	2,353.750	17.63	0.8482	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			215.75240	207.250	17.63	0.1518	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			2,080.07770	2,065.442	18.23	0.7934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,300.12960	2,289.465	22.35	0.6572	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			612.00580	595.169	22.59	0.3242	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,459.50580	2,448.669	22.59	0.6758	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.49	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			984,847.50000	984,853.500	26.49	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			544.71060	527.647	23.01	0.2926	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			676.75270	669.163	19.20	0.3418	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1,430.88730	1,417.320	19.37	0.6356	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			748.38730	740.820	19.37	0.3644	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			541.34400	524.269	23.04	0.2910	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,778.84400	2,767.770	23.04	0.7090	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			652.62960	635.965	22.35	0.3428	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			447.08760	438.792	18.70	0.2574	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,843.13750	1,828.853	18.71	0.7411	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			450.63750	442.353	18.71	0.2589	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			606.17830	589.320	22.62	0.3215	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,483.67830	2,472.820	22.62	0.6785	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,509.25270	1,495.663	19.20	0.6582	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,388.07670	1,373.208	19.76	0.5978	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			944.67670	936.508	19.76	0.4022	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,727.56390	1,700.612	19.51	0.6519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			821.86390	822.312	19.51	0.3481	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,131.43390	1,106.021	21.22	0.4761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,695.73390	1,697.721	21.22	0.5239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			971.05440	946.033	21.83	0.4205	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,085.35440	2,087.733	21.83	0.5795	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			902.85880	877.999	22.13	0.3955	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,287.15880	2,289.700	22.13	0.6045	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			807.81160	783.046	22.59	0.3595	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,612.11160	2,614.746	22.59	0.6405	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			797.31380	772.579	22.65	0.3555	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,651.61380	2,654.279	22.65	0.6445	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,023.13440	1,995.537	18.99	0.7202	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			587.43440	587.237	18.99	0.2798	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			795.23900	770.501	22.66	0.3547	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,659.53900	2,662.201	22.66	0.6453	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			793.16510	768.436	22.67	0.3539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,667.46510	2,670.136	22.67	0.6461	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,440.83460	2,410.473	18.21	0.8026	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			355.13460	352.173	18.21	0.1974	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,420.09090	2,389.879	18.25	0.7989	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			364.39090	361.579	18.25	0.2011	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,017.84920	971.488	22.73	0.3873	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,741.64920	2,788.088	22.73	0.6127	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,015.55710	969.234	22.74	0.3865	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,749.35710	2,795.834	22.74	0.6135	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,013.26470	966.988	22.75	0.3858	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,757.06470	2,803.588	22.75	0.6142	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,231.12560	1,158.894	22.78	0.4113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,844.52560	2,930.493	22.78	0.5887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,986.18100	2,859.317	19.28	0.7773	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			529.58100	560.917	19.28	0.2227	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,236.09740	1,163.704	22.76	0.4126	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,829.49740	2,915.305	22.76	0.5874	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,233.60820	1,161.296	22.77	0.4119	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,837.00820	2,922.896	22.77	0.5881	0.00	0	0
<b>Total \$ / R Option</b>												<b>5,865,137.73</b>	<b>14,250</b>	<b>2,338,536</b>
<b>Total \$ / R</b>												<b>1,241,900,252.33</b>	<b>100,175</b>	<b>3,052,734</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.36600		14.36780			0.0000	0.00	0	447
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.60970		14.61280			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.88710		14.89180			0.0000	0.00	0	55
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			15.14650		15.15000			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>593</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			18,386.51340	17,016.933	23.57	0.2829	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			80,606.51340	79,416.933	23.57	0.7171	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			18,166.18130	16,802.789	23.61	0.2800	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			81,386.18130	80,202.788	23.61	0.7200	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			17,948.55680	16,591.251	23.64	0.2771	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			82,168.55680	80,991.250	23.64	0.7229	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			16,133.74100	14,931.779	24.40	0.1519	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			253,853.74100	252,961.779	24.40	0.8481	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			16,039.83050	14,841.451	24.42	0.1511	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			254,759.83050	253,871.451	24.42	0.8489	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			15,946.73510	14,751.925	24.43	0.1502	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			255,666.73510	254,781.925	24.43	0.8498	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			49,775.70110	48,493.674	22.38	0.3197	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			197,595.70110	196,783.674	22.38	0.6803	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			49,575.77130	48,293.310	22.40	0.3186	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			198,395.77130	197,583.310	22.40	0.6814	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			49,377.20470	48,094.317	22.41	0.3175	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			199,197.20470	198,384.317	22.41	0.6825	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			0.00000	111,437.054	20.32	0.5351	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			0.00000	112,787.054	20.32	0.4649	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			0.00000	112,219.665	20.29	0.5379	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			0.00000	111,569.665	20.29	0.4621	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	15.15	Call			0.00000	111,832.306	20.30	0.5365	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			0.00000	112,182.306	20.30	0.4635	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>593</b>
£ / R	On	02/12/2016	Foreign Exchange Future			17.82240		17.81340			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			17.87280		17.86870			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.88810		17.88790			0.0000	5,044,444.20	282	45,418
£ / R	On	31/01/2017	Foreign Exchange Future			18.06990		18.07140			0.0000	0.00	0	12
£ / R	On	13/03/2017	Foreign Exchange Future			18.23380		18.23260			0.0000	0.00	0	8,144
£ / R	On	25/04/2017	Foreign Exchange Future			18.40430		18.40340			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.61890		18.61850			0.0000	0.00	0	19,992
£ / R	On	18/09/2017	Foreign Exchange Future			18.98200		18.98200			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			19.35280		19.37860			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>5,044,444.20</b>	<b>282</b>	<b>73,705</b>
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			849.78010	855.909	21.10	0.8639	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			56.38010	53.509	21.10	0.1361	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			1,224.35790	1,227.532	20.41	0.8904	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			55.65790	54.732	20.41	0.1096	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			2,011.23460	2,010.493	21.29	0.9720	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			13.33460	12.393	21.29	0.0280	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			6.19980	6.243	33.77	0.0106	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,758.29980	4,758.143	33.77	0.9894	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			83.12560	82.626	23.82	0.1339	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,585.22560	1,584.526	23.82	0.8661	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1.27600	1.295	36.64	0.0023	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,573.37600	6,573.195	36.64	0.9977	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.04400	0.045	36.64	0.0001	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,052.14400	9,051.945	36.64	0.9999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			481.16360	481.988	20.71	0.5443	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			393.26360	393.888	20.71	0.4557	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			6.18830	6.232	33.82	0.0105	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,768.28830	4,768.132	33.82	0.9895	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			5.83190	5.889	35.51	0.0096	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,127.93190	5,127.789	35.51	0.9904	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			774.43990	775.130	20.06	0.7233	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			186.53990	187.030	20.06	0.2767	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			9.19790	9.167	28.22	0.0175	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,531.29790	3,531.067	28.22	0.9825	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			6.21140	6.254	33.73	0.0106	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,748.31140	4,748.154	33.73	0.9894	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			506.24890	507.066	20.65	0.5625	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			368.34890	368.966	20.65	0.4375	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			391.87230	392.616	21.06	0.4726	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	19/12/2016	Foreign Exchange Option	18.00	Put			503.97230	504.516	21.06	0.5274	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			254.45070	254.797	21.95	0.3409	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			776.55070	776.697	21.95	0.6591	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,197.00920	1,196.552	19.83	0.8726	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			69.10920	68.452	19.83	0.1274	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			895.23050	895.853	19.83	0.7784	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			137.33050	137.753	19.83	0.2216	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			708.26350	708.988	20.19	0.6889	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			220.36350	220.888	20.19	0.3111	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,386.64260	1,382.626	18.72	0.8049	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			175.24260	172.726	18.72	0.1951	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			26.54820	28.611	24.23	0.0310	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,543.94820	5,544.811	24.23	0.9690	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			26.33470	28.386	24.23	0.0307	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,553.73470	5,554.586	24.23	0.9693	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			26.77020	28.832	24.23	0.0312	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,534.17020	5,535.032	24.23	0.9688	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			86.91880	84.765	25.33	0.0669	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,663.51880	5,660.464	25.33	0.9331	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			168.83970	167.733	24.86	0.1066	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,580.33970	5,578.833	24.86	0.8934	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			168.42920	167.318	24.88	0.1063	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,589.92920	5,588.418	24.88	0.8937	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			169.25430	168.147	24.85	0.1069	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,570.75430	5,569.247	24.85	0.8931	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,765.95490	1,765.736	18.00	0.6573	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			783.95490	783.736	18.00	0.3427	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,760.50340	1,760.290	18.01	0.6560	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			788.50340	788.289	18.01	0.3440	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,771.69510	1,771.464	17.99	0.6586	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			779.69510	779.464	17.99	0.3414	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			390.75080	386.310	23.41	0.1704	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,162.15080	6,183.510	23.41	0.8296	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			389.58400	385.154	23.41	0.1700	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,170.98400	6,192.354	23.41	0.8300	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			391.42070	386.973	23.40	0.1707	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,152.82070	6,174.173	23.40	0.8293	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>21,261</b>
<b>Total £ / R</b>												<b>5,044,444.20</b>	<b>282</b>	<b>94,966</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13132		0.13162			0.0000	29,284.58	223	11,027
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13416		0.13446			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13735		0.13767			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14039		0.14074			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 ¥ / R Future</b>												<b>29,284.58</b>	<b>223</b>	<b>11,027</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	29.40	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,837.50000	27,867.900	29.40	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	29.40	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,837.50000	28,867.900	29.40	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	29.40	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,837.50000	29,867.900	29.40	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			422.90490	422.996	21.92	0.3886	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			976.50490	1,006.896	21.92	0.6114	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			211.26840	214.252	23.72	0.2214	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,764.86840	1,798.152	23.72	0.7786	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			104.32070	107.588	25.21	0.1214	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,657.92070	2,691.488	25.21	0.8786	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			194.96620	202.914	25.33	0.1580	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,427.56620	3,467.814	25.33	0.8420	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			494.65320	501.130	23.06	0.3407	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,727.25320	1,766.030	23.06	0.6593	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			311.40500	319.385	24.31	0.2336	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,544.00500	2,584.285	24.31	0.7664	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			810.58480	812.714	23.36	0.4195	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,736.88480	1,773.414	23.36	0.5805	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			566.65370	572.306	24.35	0.3170	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,492.95370	2,533.006	24.35	0.6830	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			392.96170	400.261	25.12	0.2362	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,319.26170	3,360.961	25.12	0.7638	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>29,284.58</b>	<b>223</b>	<b>11,027</b>
€ / R	On	25/11/2016	Foreign Exchange Future			15.28410		15.29700			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.29310		15.30310			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.36670		15.38950			0.0000	0.00	0	58,773
€ / R	On	31/01/2017	Foreign Exchange Future			15.34850		15.36150			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.63580		15.65530			0.0000	0.00	0	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			15.69940		15.71930			0.0000	0.00	0	30,187
€ / R	On	19/06/2017	Foreign Exchange Future			16.07280		16.09480			0.0000	48,218.40	3	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			16.42830		16.45080			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.78210		16.82700			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>48,218.40</b>	<b>3</b>	<b>168,967</b>
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			264.45650	239.375	22.23	0.5652	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			177.45650	165.275	22.23	0.4348	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			35.08450	24.621	24.68	0.0836	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			971.98450	971.521	24.68	0.9164	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	19/12/2016	Foreign Exchange Option	16.40	Put			1,124.68810	1,130.770	22.96	0.8220	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			100.77730	85.022	23.20	0.1583	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,211.27730	1,218.322	23.20	0.8417	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			61.19520	49.089	24.14	0.0977	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,571.69520	1,582.389	24.14	0.9023	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,664.15990	1,675.953	24.36	0.9138	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			52.91920	42.058	24.38	0.0851	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,673.41920	1,685.358	24.38	0.9149	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1.46900	1.292	36.07	0.0027	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,411.96900	5,434.592	36.07	0.9973	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			114.18810	97.470	22.96	0.1780	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.27310	0.233	36.07	0.0006	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,510.77310	6,533.533	36.07	0.9994	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			54.40960	43.257	24.33	0.0873	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,654.90960	1,666.557	24.33	0.9127	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			53.65990	42.653	24.36	0.0862	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			568.94970	549.429	18.94	0.5318	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			507.44970	500.929	18.94	0.4682	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			603.39530	575.693	19.50	0.4892	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			708.09530	699.893	19.50	0.5108	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,106.10250	3,111.774	23.70	0.8937	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,577.51240	1,555.078	18.39	0.8296	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			158.21240	155.678	18.39	0.1704	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,096.76700	3,102.393	23.68	0.8931	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			1,205.64070	1,181.141	18.45	0.7321	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			286.34070	281.741	18.45	0.2679	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			589.38730	562.750	19.73	0.4543	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			870.08730	863.350	19.73	0.5457	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			115.40250	101.174	23.70	0.1063	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			290.36510	268.225	21.58	0.2498	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			1,741.06510	1,738.825	21.58	0.7502	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			116.73760	102.418	23.67	0.1075	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,087.43760	3,093.018	23.67	0.8925	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			116.06700	101.794	23.68	0.1069	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			897.17930	873.305	19.54	0.4990	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,062.37930	1,060.505	19.54	0.5010	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			270.70620	246.785	22.74	0.1767	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,355.90620	3,353.985	22.74	0.8233	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			269.68020	245.780	22.75	0.1760	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,364.88020	3,362.980	22.75	0.8240	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			268.65890	244.777	22.76	0.1754	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,373.85890	3,371.977	22.76	0.8246	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			2,183.24130	2,162.553	18.28	0.8415	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			198.44130	199.753	18.28	0.1585	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			444.12350	421.436	22.51	0.2349	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,463.32350	3,463.136	22.51	0.7651	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	19.48	Call			442.83400	420.143	22.52	0.2343	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,472.03400	3,471.843	22.52	0.7657	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			445.41790	422.733	22.50	0.2356	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,454.61790	3,454.433	22.50	0.7644	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,217.22060	2,234.664	20.92	0.5901	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			981.56760	954.108	20.93	0.4089	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,224.56760	2,242.008	20.93	0.5911	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			986.87530	959.436	20.91	0.4108	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,209.87530	2,227.336	20.91	0.5892	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			984.22060	956.764	20.92	0.4099	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>9,552</b>
<b>Total € / R</b>												<b>48,218.40</b>	<b>3</b>	<b>178,519</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.72340		10.72890			0.0000	0.00	0	10,871
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.88240		10.89080			0.0000	0.00	0	8,560
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.06540		11.07410			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.23710		11.24580			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.41160		11.43500			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,522</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			243.25580	237.910	16.21	0.5587	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			174.35580	174.510	16.21	0.4413	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			237.89520	232.592	16.21	0.5509	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			178.99520	179.192	16.21	0.4491	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			232.61160	227.353	16.21	0.5432	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			183.71160	183.953	16.21	0.4568	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			107.66800	99.511	17.18	0.1816	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,156.86800	1,157.111	17.18	0.8184	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			106.40590	98.300	17.20	0.1796	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,165.60590	1,165.900	17.20	0.8204	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			105.16120	97.106	17.22	0.1777	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,174.36120	1,174.706	17.22	0.8223	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			229.80040	221.316	16.81	0.2706	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,225.70040	1,225.916	16.81	0.7294	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			233.45260	224.945	16.77	0.2744	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,209.35260	1,209.545	16.77	0.7256	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			231.62000	223.123	16.79	0.2725	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,217.52000	1,217.723	16.79	0.7275	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,283.98470	1,282.834	16.96	0.6690	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			357.58340	347.742	16.97	0.3293	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,291.78340	1,290.642	16.97	0.6707	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			355.39720	345.562	16.99	0.3276	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,299.59720	1,298.462	16.99	0.6724	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			359.78470	349.934	16.96	0.3310	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,053.46730	1,059.710	16.63	0.5579	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	11.86	Call			615.04820	597.850	16.61	0.4458	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,040.04820	1,046.250	16.61	0.5542	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			611.74650	594.571	16.62	0.4440	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,046.74650	1,052.971	16.62	0.5560	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			608.46730	591.310	16.63	0.4421	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>19,522</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.70470		10.68120			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.89780		10.87370			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.11450		11.09140			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.31820		11.29000			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>12</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			5.38470	4.620	24.41	0.0170	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,834.18470	1,809.920	24.41	0.9830	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			5.30320	4.540	24.45	0.0167	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,844.10320	1,819.840	24.45	0.9833	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			5.22330	4.462	24.50	0.0164	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,854.02330	1,829.762	24.50	0.9836	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			57.42220	53.511	20.24	0.0960	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,913.72220	1,885.711	20.24	0.9040	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			56.81220	52.909	20.26	0.0950	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,923.11220	1,895.109	20.26	0.9050	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			56.20920	52.314	20.27	0.0941	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,932.50920	1,904.514	20.27	0.9059	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			357.03910	357.695	17.71	0.3708	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			995.63910	973.195	17.71	0.6292	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			354.44930	355.043	17.72	0.3686	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,003.04930	980.543	17.72	0.6314	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			351.87910	352.415	17.74	0.3664	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,010.47910	987.915	17.74	0.6336	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			0.00000	711.523	16.82	0.5394	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			0.00000	673.323	16.82	0.4606	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			0.00000	707.184	16.83	0.5371	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			0.00000	678.984	16.83	0.4629	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			0.00000	702.870	16.84	0.5348	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			0.00000	684.670	16.84	0.4652	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>12</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			302.96190		319.48310			0.0000	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			14.33560		14.34040			0.0000	0.00	0	1,945
CHF / R	On	13/03/2017	Foreign Exchange Future			14.66350		14.66450			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.03440		15.03540			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			15.38520		15.39000			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,945</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			17.50740	16.078	27.70	0.0355	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,357.10740	2,360.478	27.70	0.9645	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			17.30080	15.886	27.73	0.0351	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,366.90080	2,370.286	27.73	0.9649	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			17.09680	15.698	27.76	0.0347	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,376.69680	2,380.098	27.76	0.9653	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			146.96880	138.247	23.78	0.1451	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,532.46880	2,524.747	23.78	0.8549	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			146.05230	137.352	23.79	0.1442	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,541.55230	2,533.852	23.79	0.8558	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			145.14020	136.464	23.81	0.1434	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,550.64020	2,542.964	23.81	0.8566	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			646.19220	644.564	21.38	0.4018	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,480.79220	1,480.164	21.38	0.5982	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			643.44720	641.806	21.39	0.4005	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,488.04720	1,487.406	21.39	0.5995	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			640.71950	639.062	21.41	0.3991	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,495.31950	1,494.662	21.41	0.6009	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			0.00000	1,163.968	20.73	0.5385	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			0.00000	1,158.768	20.73	0.4615	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			0.00000	1,159.971	20.74	0.5371	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			0.00000	1,164.771	20.74	0.4629	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			0.00000	1,155.982	20.76	0.5358	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			0.00000	1,170.782	20.76	0.4642	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>1,945</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.08090		2.08090			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.10120		2.10150			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.12700		2.12710			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.15170		2.15000			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			14.97280	12.575	26.66	0.0212	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,705.97280	3,703.575	26.66	0.9788	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			13.99200	11.633	26.91	0.0197	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,804.99200	3,802.633	26.91	0.9803	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			13.09240	10.774	27.15	0.0182	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,904.09240	3,901.774	27.15	0.9818	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			112.75520	99.904	21.80	0.0880	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,097.75520	4,087.904	21.80	0.9120	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			124.62470	110.975	21.61	0.0968	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,909.62470	3,898.975	21.61	0.9032	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			118.52950	105.281	21.70	0.0923	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,003.52950	3,993.281	21.70	0.9077	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,927.82500	1,909.615	18.99	0.6115	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			770.02120	750.773	19.05	0.3774	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,999.02120	1,980.773	19.05	0.6226	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			743.11510	723.809	19.13	0.3666	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,072.11510	2,053.809	19.13	0.6334	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			798.82500	779.615	18.99	0.3885	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			0.00000	1,529.532	18.81	0.5468	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			0.00000	1,412.532	18.81	0.4532	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			0.00000	1,485.433	18.85	0.5362	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			0.00000	1,468.433	18.85	0.4638	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			0.00000	1,443.096	18.90	0.5256	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			0.00000	1,526.096	18.90	0.4744	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.07600		2.07530			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			127.92220	110.853	21.19	0.2483	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			674.92220	650.853	21.19	0.7517	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			180.99490	162.496	20.88	0.3336	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			527.99490	502.496	20.88	0.6664	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			152.55210	134.650	21.03	0.2891	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			599.55210	574.650	21.03	0.7109	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>435</b>
DKK / R	On	19/12/2016	Foreign Exchange Future			2.07280		2.07470			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.11680		2.11870			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.16830		2.17000			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

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	19/12/2016	Foreign Exchange Option	2.49	Put			4,169.94060	4,185.269	29.64	0.9796	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			17.84820	13.890	28.74	0.0218	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,970.84820	3,985.890	28.74	0.9782	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			17.37730	13.567	29.19	0.0211	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,070.37730	4,085.567	29.19	0.9789	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			16.94060	13.269	29.64	0.0204	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			360.83840	335.801	18.90	0.2598	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,973.83840	1,967.801	18.90	0.7402	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			401.61610	375.770	18.71	0.2850	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,814.61610	1,807.770	18.71	0.7150	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			380.68380	355.233	18.80	0.2722	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,893.68380	1,887.233	18.80	0.7278	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			0.00000	1,210.899	18.16	0.4745	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			0.00000	1,150.643	18.21	0.5124	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			0.00000	1,267.643	18.21	0.4876	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			0.00000	1,238.478	18.11	0.5386	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			0.00000	1,155.478	18.11	0.4614	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			0.00000	1,193.899	18.16	0.5255	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.85230		1.85260			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.88480		1.88500			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.92050		1.92090			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.95380		1.95000			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,930</b>
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			30.13600	26.986	26.49	0.0463	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,704.13600	2,703.986	26.49	0.9537	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			27.27580	24.182	26.67	0.0419	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,801.27580	2,801.182	26.67	0.9581	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			24.70540	21.678	26.85	0.0378	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,898.70540	2,898.678	26.85	0.9622	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			253.28080	235.760	23.37	0.1846	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,803.28080	2,787.760	23.37	0.8154	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			242.01360	224.773	23.51	0.1769	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,892.01360	2,876.773	23.51	0.8231	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			231.31850	214.357	23.64	0.1696	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,981.31850	2,966.357	23.64	0.8304	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			953.96480	938.475	20.38	0.4532	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,544.96480	1,533.475	20.38	0.5468	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,022.84700	1,007.384	20.17	0.4782	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,413.84700	1,402.384	20.17	0.5218	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			987.79210	972.313	20.28	0.4656	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,478.79210	1,467.313	20.28	0.5344	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			0.00000	1,466.791	19.70	0.5515	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			0.00000	1,328.791	19.70	0.4485	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			0.00000	1,426.463	19.80	0.5403	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			0.00000	1,388.463	19.80	0.4597	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			0.00000	1,386.761	19.89	0.5293	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			0.00000	1,448.761	19.89	0.4707	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>19,930</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.14060		0.14020			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14090		0.14050			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14050		0.14060			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13980		0.14000			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.15800		10.12440			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.30210		10.26910			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.46520		10.43230			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.61730		10.58000			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			35.58060	38.440	19.52	0.1333	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			761.18060	730.440	19.52	0.8667	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			34.56830	37.361	19.54	0.1301	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			770.16830	739.361	19.54	0.8699	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			33.58270	36.309	19.56	0.1270	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			779.18270	748.309	19.56	0.8730	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			148.42470	147.425	17.96	0.2492	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			969.32470	935.325	17.96	0.7508	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			146.70750	145.663	17.99	0.2467	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			977.60750	943.563	17.99	0.7533	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			145.01260	143.920	18.01	0.2442	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			985.91260	951.820	18.01	0.7558	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			353.49720	358.855	17.29	0.3940	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			861.19720	833.655	17.29	0.6060	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			350.60000	355.861	17.30	0.3915	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			868.30000	840.661	17.30	0.6085	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			347.84180	353.001	17.32	0.3890	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			875.54180	847.801	17.32	0.6110	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			0.00000	676.822	17.04	0.5400	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			0.00000	639.522	17.04	0.4600	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			0.00000	672.386	17.05	0.5376	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			0.00000	645.086	17.05	0.4624	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
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			0.00000	681.282	17.03	0.5424	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			0.00000	633.982	17.03	0.4576	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	19/12/2016	Foreign Exchange Future			1.32440		1.32150			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.34310		1.34080			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.35760		1.35620			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.37210		1.37000			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			785.00000	756.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			885.00000	856.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			985.00000	956.000		1.0000	0.00	0	0
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			792.00000	769.000		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			892.00000	869.000		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			992.00000	969.000		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			238.00000	224.000		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			338.00000	324.000		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			438.00000	424.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	121.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	21.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			0.00000	0.000		0.0000	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			0.00000	79.000		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	19/12/2016	Foreign Exchange Future			1.24520		1.24500			0.0000	0.00	0	50
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.24810		1.24770			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25070		1.25030			0.0000	0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25320		1.25000			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 QUANTO £ / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total QUANTO £ / \$</b>											<b>0.00</b>	<b>0</b>	<b>50</b>
QUANTO €On	19/12/2016	Foreign Exchange Future			1.06970	1.07110				0.0000	53,485.00	50	67
QUANTO €On	13/03/2017	Foreign Exchange Future			1.07460	1.07570				0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.07960	1.08080				0.0000	0.00	0	0
QUANTO €On	18/09/2017	Foreign Exchange Future			1.08460	1.08000				0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>53,485.00</b>	<b>50</b>	<b>67</b>
<b>Total QUANTO € / \$</b>											<b>53,485.00</b>	<b>50</b>	<b>67</b>
RAIN	On	19/12/2016	Foreign Exchange Future		24,187.75000	24,207.97000				0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future		24,612.73000	24,632.75000				0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/12/2016	Foreign Exchange Future		10.13770	10.15410				0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future		10.31070	10.32860				0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future		10.50630	10.52000				0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>153</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call	5.57620	4.460	24.05	0.0175		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put	1,661.47620	1,676.760	24.05	0.9825		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call	5.49230	4.383	24.11	0.0172		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put	1,671.39230	1,686.683	24.11	0.9828		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call	5.41020	4.306	24.16	0.0169		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put	1,681.31020	1,696.606	24.16	0.9831		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call	185.43660	171.070	17.87	0.2799		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put	846.83660	850.371	17.87	0.7201		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call	183.34090	169.064	17.89	0.2772		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put	854.74090	858.364	17.89	0.7228		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call	181.27100	167.081	17.91	0.2745		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put	862.67100	866.381	17.91	0.7255		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call	0.00000	531.468	16.63	0.5243		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put	0.00000	535.168	16.63	0.4757		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call	0.00000	527.251	16.64	0.5213		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put	0.00000	540.951	16.64	0.4787		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call	0.00000	523.064	16.66	0.5184		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put	0.00000	546.764	16.66	0.4816		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>153</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	19/12/2016	Foreign Exchange Future			4.26330		4.29770			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.25390		4.29350			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			4.23840		4.27000			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	19/12/2016	Foreign Exchange Option	5.31	Put			1,013.37760	1,047.533	29.64	0.9930	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			1.07770	0.845	29.25	0.0072	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			993.37770	1,027.545	29.25	0.9928	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			1.07750	0.839	29.44	0.0071	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,003.37750	1,037.539	29.44	0.9929	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			1.07760	0.833	29.64	0.0070	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			25.13500	17.758	17.36	0.0948	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			591.63500	623.858	17.36	0.9052	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			24.18780	17.039	17.38	0.0915	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			600.68780	633.139	17.38	0.9085	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			23.27250	16.347	17.39	0.0883	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			609.77250	642.447	17.39	0.9117	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			0.00000	197.567	16.05	0.5080	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			0.00000	219.167	16.05	0.4920	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			0.00000	193.216	16.06	0.5004	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			0.00000	224.816	16.06	0.4996	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			0.00000	188.942	16.08	0.4929	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			0.00000	230.542	16.08	0.5071	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	19/12/2016	Foreign Exchange Future			1.42740		1.43030			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.38050		1.38290			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32300		1.32610			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27370		1.28000			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 241 210 546.78</b>	<b>86,483</b>	<b>1,032,079</b>
<b>Total Options</b>												<b>5 865 137.73</b>	<b>14,250</b>	<b>2,369,349</b>
<b>Grand Total:</b>												<b>1,247,075,684.51</b>	<b>100,733</b>	<b>3,401,428</b>