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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/11/2016 Foreign Exchange Future			14.24850		14.36700			0.0000	0.00	0	6,290
\$ / R On 30/11/2016 Foreign Exchange Future			14.25310		14.37170			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			14.26720		14.38660			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.27010		14.38960			0.0000	0.00	0	0
\$ / R On 09/12/2016 Foreign Exchange Future			14.27900		14.39850			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.28790		14.40750			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.29080		14.41040			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			14.29380		14.41340			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.29670		14.41640			0.0000	25,405,235.90	1,777	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			14.30850		14.42830			0.0000	528,970,936.50	36,969	410,630
\$ / R On 21/12/2016 Foreign Exchange Future			14.31440		14.43430			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.33760		14.45770			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.35490		14.47520			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.37510		14.49560			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.38090		14.50140			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.39240		14.51310			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.39530		14.51600			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.40110		14.52190			0.0000	57,604.40	4	112
\$ / R On 23/01/2017 Foreign Exchange Future			14.40980		14.53060			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.41560		14.53650			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.42140		14.54260			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			14.43310		14.55460			0.0000	0.00	0	3,189
\$ / R	On	17/02/2017	Foreign Exchange Future			14.48260		14.60570			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future			14.51140		14.63490			0.0000	0.00	0	2,105
\$ / R	On	13/03/2017	Foreign Exchange Future			14.55070		14.67460			0.0000	57,184,251.00	3,930	102,312
\$ / R	On	31/03/2017	Foreign Exchange Future			14.60120		14.72560			0.0000	0.00	0	1,176
\$ / R	On	11/04/2017	Foreign Exchange Future			14.63210		14.75680			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.63490		14.75960			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.63770		14.76250			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.66020		14.78510			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.67140		14.79650			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.82590		14.95220			0.0000	108,243,895.90	7,301	158,133
\$ / R	On	12/07/2017	Foreign Exchange Future			14.89040		15.01730			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.91570		15.04270			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			15.08240		15.21080			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			15.18220		15.31120			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.34290		15.47320			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.60600		15.73860			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.86900		16.00400			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>719,861,923.70</b>	<b>49,981</b>	<b>698,282</b>
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,567.12480	2,448.604	41.55	0.9995	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			0.12480	0.103	41.55	0.0005	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			880.27300	760.571	24.90	0.9432	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			13.27300	12.071	24.90	0.0568	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.02500	0.037	60.38	0.0001	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,033.02500	5,151.537	60.38	0.9999	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			780.91010	663.643	22.08	0.9113	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			19.21010	20.543	22.08	0.0887	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			680.69360	578.445	21.43	0.8161	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			44.09360	61.245	21.43	0.1839	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			824.71180	708.937	21.08	0.8743	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			35.11180	38.837	21.08	0.1257	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			501.63990	409.116	21.99	0.6740	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			112.03990	139.016	21.99	0.3260	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			297.05050	227.251	22.93	0.4614	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			257.45050	307.151	22.93	0.5386	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			457.15290	370.446	22.09	0.6053	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			168.65290	201.446	22.09	0.3947	0.00	0	30,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			193.58990	144.665	23.38	0.2948	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			536.08990	606.765	23.38	0.7052	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			342.56820	271.383	22.04	0.4701	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			302.16820	350.583	22.04	0.5299	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,779.95690	1,659.432	23.68	0.9821	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			6.55690	5.632	23.68	0.0179	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,770.08780	1,649.558	23.63	0.9817	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			6.68780	5.758	23.63	0.0183	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	12.66	Call			1,760.22140	1,639.687	23.57	0.9813	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			6.82140	5.887	23.57	0.0187	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			621.80060	526.274	22.42	0.6757	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			155.40060	179.574	22.42	0.3243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			14,228.30000	14,108.500	34.85	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	34.85	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,630.90580	2,510.779	28.25	0.9938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			2.60580	2.279	28.25	0.0062	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,934.31660	1,814.431	23.45	0.9827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			6.01660	5.931	23.45	0.0173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,440.20520	1,325.225	21.08	0.9527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			11.90520	16.725	21.08	0.0473	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,161.21440	1,049.463	21.14	0.8993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			32.91440	40.963	21.14	0.1007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,845.05970	1,725.273	22.84	0.9800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			6.75970	6.773	22.84	0.0200	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,686.66840	1,567.135	21.74	0.9741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			8.36840	8.635	21.74	0.0259	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,116.56800	1,005.412	21.14	0.8875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			38.26800	46.912	21.14	0.1125	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,233.88500	1,121.213	21.12	0.9165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			25.58500	32.713	21.12	0.0835	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,170.21760	1,058.349	21.13	0.9016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			31.91760	39.849	21.13	0.0984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			986.71110	877.440	21.17	0.8464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			58.41110	68.940	21.17	0.1536	0.00	0	27,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,152.23530	1,040.601	21.14	0.8970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			33.93530	42.101	21.14	0.1030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,125.44680	1,014.170	21.14	0.8899	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			37.14680	45.670	21.14	0.1101	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			786.51390	683.568	21.44	0.7581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			108.21390	125.068	21.44	0.2419	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			1,072.57150	962.027	21.15	0.8747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			44.27150	53.527	21.15	0.1253	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			1,003.64320	894.112	21.17	0.8524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			55.34320	65.612	21.17	0.1476	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			611.49040	517.998	21.86	0.6518	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			183.19040	209.498	21.86	0.3482	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			863.91200	757.543	21.28	0.7965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			85.61200	99.043	21.28	0.2035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			824.74140	720.029	21.36	0.7776	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			96.44140	111.529	21.36	0.2224	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			555.09300	465.478	22.01	0.6114	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			216.79300	246.978	22.01	0.3886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			771.55370	669.287	21.48	0.7501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			113.25370	130.787	21.48	0.2499	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			678.32230	580.798	21.69	0.6957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			150.02230	172.298	21.69	0.3043	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call			0.00000	432.578	22.11	0.5841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put			0.00000	274.078	22.11	0.4159	41,111.63	150	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			579.71520	488.350	21.94	0.6294	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			201.41520	229.850	21.94	0.3706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			561.18180	471.125	21.99	0.6159	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			212.88180	242.625	21.99	0.3841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			474.53960	391.330	22.25	0.5478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			276.23960	312.830	22.25	0.4522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			549.05030	459.877	22.03	0.6068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			220.75030	251.377	22.03	0.3932	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			537.09560	448.818	22.06	0.5978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			228.79560	260.318	22.06	0.4022	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			422.34070	344.568	22.45	0.5028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			324.04070	366.068	22.45	0.4972	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			502.30340	416.760	22.16	0.5705	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			254.00340	288.260	22.16	0.4295	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			491.06500	406.449	22.20	0.5614	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			262.76500	297.949	22.20	0.4386	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			388.41260	315.569	22.67	0.4720	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			360.11260	407.069	22.67	0.5280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			463.74520	381.480	22.28	0.5387	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			285.44520	322.980	22.28	0.4613	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			437.53710	357.661	22.36	0.5162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			309.23710	349.161	22.36	0.4838	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			340.56010	274.222	23.00	0.4256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			422.26010	475.722	23.00	0.5744	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			417.36300	340.292	22.48	0.4983	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			329.06300	371.792	22.48	0.5017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			393.12800	319.581	22.64	0.4764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			354.82800	401.081	22.64	0.5236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			284.62080	225.543	23.46	0.3666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			516.32080	577.043	23.46	0.6334	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			365.46750	296.151	22.82	0.4506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			387.16750	437.651	22.82	0.5494	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			344.60760	277.775	22.97	0.4297	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			416.30760	469.276	22.97	0.5703	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			239.95020	187.312	23.89	0.3166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			611.65020	678.812	23.89	0.6834	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			305.94570	244.000	23.28	0.3895	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			477.64570	535.501	23.28	0.6105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			295.11280	234.608	23.37	0.3779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			496.81280	556.108	23.37	0.6221	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			209.45730	161.591	24.22	0.2809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			691.15730	763.091	24.22	0.7191	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	14.69	Call			274.46240	216.795	23.55	0.3554	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			536.16240	598.295	23.55	0.6446	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			271.14910	213.949	23.58	0.3518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			542.84910	605.449	23.58	0.6482	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			165.18340	124.489	24.77	0.2265	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			836.88340	915.989	24.77	0.7735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			234.11790	182.368	23.95	0.3098	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			625.81790	693.868	23.95	0.6902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			222.84300	172.842	24.07	0.2967	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			654.54300	724.342	24.07	0.7033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			131.25050	96.683	25.26	0.1830	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			982.95050	1,068.183	25.26	0.8170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			191.97690	147.000	24.44	0.2599	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			743.67690	818.500	24.44	0.7401	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			187.24090	143.068	24.50	0.2541	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			758.94090	834.568	24.50	0.7459	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			98.74640	70.801	25.86	0.1399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,170.44640	1,262.301	25.86	0.8601	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			145.47790	108.213	25.05	0.2014	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			917.17790	999.713	25.05	0.7986	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			143.62210	106.703	25.07	0.1990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			925.32210	1,008.203	25.07	0.8010	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			66.91920	45.981	26.64	0.0956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,438.61920	1,537.480	26.64	0.9044	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			112.40460	81.592	25.59	0.1582	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,084.10460	1,173.092	25.59	0.8418	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			101.33960	72.840	25.81	0.1434	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,153.03960	1,244.340	25.81	0.8566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			61.92040	41.936	26.76	0.0882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,493.62040	1,593.436	26.76	0.9118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			90.17480	64.099	26.05	0.1282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,231.87480	1,325.599	26.05	0.8718	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			78.18090	54.824	26.35	0.1117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,329.88090	1,426.324	26.35	0.8883	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			37.41730	24.782	27.43	0.0552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,809.11730	1,916.281	27.43	0.9448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			66.05870	45.281	26.66	0.0944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,447.75870	1,546.781	26.66	0.9056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			62.72610	42.586	26.74	0.0894	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,484.42610	1,584.085	26.74	0.9106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			24.66920	16.273	27.96	0.0377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,066.36920	2,177.773	27.96	0.9623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			50.64580	33.795	27.04	0.0729	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,622.34580	1,725.295	27.04	0.9271	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			42.90720	28.500	27.25	0.0626	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,724.60720	1,830.000	27.25	0.9374	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	16.69	Call			17.47420	11.551	28.40	0.0275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,279.17420	2,393.051	28.40	0.9725	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			31.60820	20.882	27.65	0.0473	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,913.30820	2,022.382	27.65	0.9527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			27.50400	18.150	27.83	0.0417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,999.20400	2,109.650	27.83	0.9583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			14.00280	9.292	28.67	0.0225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,415.70280	2,530.792	28.67	0.9775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			22.46460	14.820	28.08	0.0346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,124.16460	2,236.320	28.08	0.9654	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			21.77270	14.366	28.12	0.0337	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,143.47270	2,255.866	28.12	0.9663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			11.38720	7.597	28.93	0.0187	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,543.08720	2,659.097	28.93	0.9813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			15.64520	10.360	28.54	0.0249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,347.34520	2,461.860	28.54	0.9751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			15.39950	10.200	28.55	0.0246	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,357.09950	2,471.700	28.55	0.9754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			5.68800	4.917	31.48	0.0117	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,077.38800	3,196.417	31.48	0.9883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			12.33130	8.208	28.83	0.0201	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,494.03130	2,609.708	28.83	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			11.57020	7.715	28.91	0.0190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,533.27020	2,649.215	28.91	0.9810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			5.25890	4.616	32.67	0.0107	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,266.95890	3,386.116	32.67	0.9893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			10.68330	7.142	29.01	0.0176	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,582.38330	2,698.642	29.01	0.9824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			5.97970	5.122	30.80	0.0124	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,967.67970	3,086.622	30.80	0.9876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			4.67580	4.211	34.79	0.0094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,606.37580	3,725.711	34.79	0.9906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			5.66310	4.899	31.55	0.0117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,087.36310	3,206.399	31.55	0.9883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			5.32110	4.659	32.48	0.0109	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,237.02110	3,356.159	32.48	0.9891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			4.55270	4.127	35.35	0.0091	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,696.25270	3,815.627	35.35	0.9909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			5.19880	4.574	32.85	0.0106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,296.89880	3,416.074	32.85	0.9894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			4.71950	4.241	34.60	0.0095	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,576.41950	3,695.741	34.60	0.9905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			3.41570	2.423	38.34	0.0052	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,465.11570	4,583.923	38.34	0.9948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			4.63360	4.182	34.97	0.0092	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,636.33360	3,755.682	34.97	0.9908	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	18.10	Call			4.57910	4.145	35.22	0.0091	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,676.27910	3,795.645	35.22	0.9909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			2.29790	1.605	38.34	0.0036	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,723.99790	4,843.105	38.34	0.9964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4.22470	3.907	37.15	0.0082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,985.92470	4,105.407	37.15	0.9918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			4.18660	3.881	37.40	0.0081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,025.88660	4,145.382	37.40	0.9919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.89200	0.600	38.34	0.0014	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,322.59200	5,442.100	38.34	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			2.98070	2.103	38.34	0.0046	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,554.68070	4,673.603	38.34	0.9954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			2.89140	2.038	38.34	0.0044	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,574.59140	4,693.538	38.34	0.9956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.52080	0.343	38.34	0.0008	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,652.22080	5,771.843	38.34	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			1.96860	1.367	38.34	0.0031	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,823.66860	4,942.867	38.34	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.96680	0.653	38.34	0.0015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,272.66680	5,392.153	38.34	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.32680	0.212	38.34	0.0005	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,932.02680	6,051.712	38.34	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.80960	0.543	38.34	0.0013	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,382.50960	5,502.043	38.34	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.64470	0.429	38.34	0.0010	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,522.34470	5,641.928	38.34	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.10930	0.068	38.34	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,571.80930	6,691.568	38.34	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.45620	0.299	38.34	0.0007	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,732.15620	5,851.799	38.34	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.36140	0.235	38.34	0.0006	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,872.06140	5,991.735	38.34	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00280	0.002	38.34	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,581.70280	8,701.502	38.34	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.15460	0.097	38.34	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,371.85460	6,491.597	38.34	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.13000	0.081	38.34	0.0002	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,471.83000	6,591.581	38.34	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	38.34	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,511.70000	12,631.500	38.34	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.07170	0.044	38.34	0.0001	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,811.77170	6,931.544	38.34	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.06450	0.039	38.34	0.0001	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,871.76450	6,991.539	38.34	0.9999	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			499.88700	415.784	22.15	0.5584	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			275.58700	311.384	22.15	0.4416	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	29/12/2016	Foreign Exchange Option	14.46	Call		418.81200	347.189	21.88	0.4661	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		421.11200	469.589	21.88	0.5339	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		638.92340	548.128	20.71	0.6122	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		263.72340	293.228	20.71	0.3878	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call		942.36150	835.189	19.73	0.7547	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put		146.76150	160.089	19.73	0.2453	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		780.10260	682.324	20.12	0.6682	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		228.70260	251.424	20.12	0.3318	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		101.61530	78.079	25.15	0.1199	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		1,770.21530	1,867.179	25.15	0.8801	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call		632.49030	544.506	20.34	0.5720	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		349.39030	382.106	20.34	0.4280	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		611.47980	525.274	20.42	0.5555	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		375.47980	409.974	20.42	0.4445	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		979.37810	872.341	19.53	0.7456	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		167.47810	181.241	19.53	0.2544	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		760.56010	667.424	20.01	0.6320	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		289.96010	317.624	20.01	0.3680	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		748.60600	658.007	20.17	0.6189	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		312.10600	342.407	20.17	0.3811	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		170.12650	139.126	24.12	0.1825	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,523.62650	1,613.526	24.12	0.8175	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		949.89850	850.523	19.78	0.7130	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		207.29850	229.123	19.78	0.2870	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		594.79750	516.364	20.73	0.5213	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		462.19750	504.964	20.73	0.4787	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		363.81200	311.485	22.15	0.3471	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		879.21200	948.386	22.15	0.6529	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		851.43270	758.680	20.00	0.6575	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		276.83270	305.580	20.00	0.3425	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		750.49340	663.755	20.28	0.6050	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		345.89340	380.655	20.28	0.3950	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		744.67310	669.490	20.73	0.5643	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		458.97310	506.890	20.73	0.4357	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		452.71660	400.667	22.06	0.3865	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		877.01660	948.067	22.06	0.6135	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		1,136.43180	1,043.430	19.80	0.7203	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		241.53180	272.030	19.80	0.2797	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		1,369.31700	1,272.420	19.64	0.7714	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		194.71700	221.720	19.64	0.2286	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		1,224.54870	1,132.381	19.74	0.7276	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		249.94870	281.681	19.74	0.2724	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,189.84390	1,098.898	19.77	0.7162	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		265.24390	298.198	19.77	0.2838	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		969.37910	890.644	20.24	0.6318	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		394.77910	439.944	20.24	0.3682	0.00	0	46,000



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	14.30	Call			859.95630	787.016	20.53	0.5830	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			485.35630	536.316	20.53	0.4170	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			809.14770	739.069	20.67	0.5589	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			534.54770	588.369	20.67	0.4411	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			760.87420	693.626	20.82	0.5350	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			586.27420	642.926	20.82	0.4650	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			693.09860	630.986	21.07	0.5000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			668.49860	730.286	21.07	0.5000	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			484.06420	436.924	22.10	0.3777	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,039.46420	1,116.224	22.10	0.6223	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			452.04130	407.579	22.30	0.3572	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,117.44130	1,196.879	22.30	0.6428	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			449.23590	405.039	22.32	0.3554	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,124.63590	1,204.339	22.32	0.6446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			446.45120	402.518	22.34	0.3536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,131.85120	1,211.818	22.34	0.6464	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			414.81900	373.496	22.57	0.3326	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,220.21900	1,302.796	22.57	0.6674	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			363.18840	325.880	22.99	0.2969	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,388.58840	1,475.180	22.99	0.7031	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			354.56690	317.946	23.06	0.2908	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,419.96690	1,507.246	23.06	0.7092	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			342.04680	306.431	23.18	0.2819	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,467.44680	1,555.731	23.18	0.7181	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			265.78950	235.885	23.91	0.2255	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,811.18950	1,905.185	23.91	0.7745	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			192.19870	169.433	24.76	0.1691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,267.59870	2,368.733	24.76	0.8309	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			165.46630	145.444	25.16	0.1477	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,490.86630	2,594.744	25.16	0.8523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			137.89640	120.797	25.66	0.1249	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,773.29640	2,880.097	25.66	0.8751	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			83.93990	76.720	28.55	0.0785	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,839.33990	3,956.020	28.55	0.9215	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			83.63800	76.465	28.58	0.0782	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,849.03800	3,965.765	28.58	0.9218	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			69.24880	61.567	29.83	0.0628	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,394.64880	4,510.867	29.83	0.9372	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			53.72180	46.545	29.83	0.0493	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,759.12180	4,875.845	29.83	0.9507	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,774.86930	1,663.394	19.44	0.8644	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			100.26930	112.694	19.44	0.1356	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			13.03210	10.961	29.83	0.0137	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,578.43210	6,700.261	29.83	0.9863	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			11.29430	9.472	29.83	0.0120	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,756.69430	6,878.772	29.83	0.9880	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			2,507.39690	2,382.076	19.54	0.9537	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			32.79690	31.376	19.54	0.0463	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			2,225.62650	2,103.366	19.50	0.9279	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			51.02650	52.666	19.50	0.0721	0.00	0	1,500
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			781.71270	718.712	20.94	0.5208	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			676.11270	737.512	20.94	0.4792	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			1,185.33360	1,103.451	19.89	0.6750	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			368.53360	411.352	19.89	0.3250	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			230.36290	207.380	24.59	0.1820	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,490.76290	2,592.480	24.59	0.8180	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,183.12370	1,101.818	19.90	0.6730	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			373.52370	416.918	19.90	0.3270	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			1,193.95640	1,112.209	19.90	0.6752	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			371.45640	414.509	19.90	0.3248	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			1,014.94700	944.701	20.38	0.5987	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			539.84700	594.501	20.38	0.4013	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			309.41490	281.508	23.88	0.2288	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,182.91490	2,280.108	23.88	0.7712	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,331.39640	1,245.607	19.70	0.7058	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			334.89640	374.207	19.70	0.2942	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,143.72510	1,069.008	20.04	0.6441	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			447.22510	497.608	20.04	0.3559	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			699.56090	647.276	21.42	0.4532	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			963.06090	1,035.876	21.42	0.5468	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,347.31980	1,269.683	19.78	0.6572	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			505.11980	553.783	19.78	0.3428	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,306.21780	1,232.075	19.88	0.6446	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			534.01780	586.175	19.88	0.3554	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,278.32760	1,205.816	19.94	0.6356	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			556.12760	609.916	19.94	0.3644	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			1,225.19000	1,154.806	20.08	0.6177	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			602.99000	658.906	20.08	0.3823	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			1,139.45980	1,072.585	20.31	0.5876	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			687.25980	746.685	20.31	0.4124	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			963.69250	904.309	20.84	0.5206	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			901.49250	968.409	20.84	0.4794	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			739.79740	691.594	21.66	0.4252	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,287.59740	1,365.694	21.66	0.5748	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			736.60120	688.571	21.67	0.4238	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,294.40120	1,372.670	21.67	0.5762	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			733.42380	685.561	21.68	0.4223	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,301.22380	1,379.661	21.68	0.5777	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			730.26080	682.565	21.70	0.4209	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,308.06080	1,386.665	21.70	0.5791	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			656.06980	612.879	22.05	0.3862	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,483.86980	1,566.979	22.05	0.6138	0.00	0	3,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			637.03430	594.881	22.16	0.3770	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,534.83430	1,618.981	22.16	0.6230	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			634.36150	592.359	22.17	0.3757	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,542.16150	1,626.460	22.17	0.6243	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			598.27150	558.261	22.37	0.3578	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,646.07150	1,732.361	22.37	0.6422	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			573.90590	535.252	22.52	0.3456	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,721.70590	1,809.352	22.52	0.6544	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			537.23100	500.644	22.75	0.3268	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,845.03100	1,934.744	22.75	0.6732	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			441.98990	409.855	23.35	0.2764	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,219.78990	2,313.955	23.35	0.7236	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			262.74990	244.147	25.15	0.1746	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,360.54990	3,468.247	25.15	0.8254	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			255.01420	236.903	25.35	0.1695	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,452.81420	3,561.003	25.35	0.8305	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			221.37140	205.391	26.31	0.1468	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,919.17140	4,029.491	26.31	0.8532	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			159.71570	141.786	27.56	0.1043	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,917.51570	5,025.886	27.56	0.8957	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,112.49230	2,017.287	18.82	0.8394	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			160.29230	191.387	18.82	0.1606	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,521.23990	1,437.343	19.58	0.7062	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			399.03990	441.443	19.58	0.2938	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,495.46380	1,412.422	19.61	0.6993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			413.26380	456.522	19.61	0.3007	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,530.20480	1,447.818	19.62	0.6895	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			462.90480	507.418	19.62	0.3105	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			315.90570	292.834	24.73	0.1962	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,278.60570	3,382.434	24.73	0.8038	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			1,225.66420	1,158.400	20.29	0.5904	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			742.96420	802.700	20.29	0.4096	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,887.97420	1,799.455	19.23	0.7300	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			437.17420	477.055	19.23	0.2700	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,605.86900	1,526.596	19.61	0.6627	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			615.06900	664.196	19.61	0.3373	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1,468.01150	1,396.238	19.87	0.6255	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			147.78220	181.226	18.09	0.1346	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,412.97530	2,320.960	18.38	0.8349	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			202.17530	238.560	18.38	0.1651	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			2,124.05380	2,035.067	18.86	0.7812	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			313.25380	352.667	18.86	0.2188	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,247.37240	3,345.419	24.15	0.7571	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.84	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			984,789.20000	984,917.600	26.84	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			555.93820	520.924	23.42	0.2885	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	17.37	Put			2,715.13820	2,808.524	23.42	0.7115	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,608.58220	2,513.626	18.09	0.8654	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,723.39100	2,816.859	23.43	0.7122	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			552.45060	517.601	23.44	0.2870	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,731.65060	2,825.201	23.44	0.7130	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			667.47650	627.346	22.76	0.3378	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,256.67650	2,344.946	22.76	0.6622	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			458.17240	427.819	24.15	0.2429	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,414.70210	2,504.875	22.99	0.6804	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			619.48600	581.532	23.03	0.3170	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,438.68600	2,529.132	23.03	0.6830	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,549.25490	1,471.986	19.69	0.6479	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			658.45490	709.586	19.69	0.3521	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			554.19100	519.259	23.43	0.2878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			727.21150	783.838	19.87	0.3745	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			760.34630	716.301	22.28	0.3772	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			1,949.54630	2,033.901	22.28	0.6228	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,894.50390	1,805.786	19.22	0.7314	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			433.70390	473.386	19.22	0.2686	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			625.50210	587.275	22.99	0.3196	0.00	0	650
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,421.93130	1,353.539	20.21	0.5890	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			920.73130	981.339	20.21	0.4110	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,764.87720	1,690.271	19.86	0.6471	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			791.67720	847.371	19.86	0.3529	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,748.99430	1,674.930	19.89	0.6432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			805.79430	862.030	19.89	0.3568	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,143.99620	1,089.764	21.56	0.4697	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,670.79620	1,746.864	21.56	0.5303	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			980.07480	932.832	22.17	0.4150	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,056.87480	2,139.932	22.17	0.5850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			910.33890	865.998	22.47	0.3904	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,257.13890	2,343.098	22.47	0.6096	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			813.43430	772.839	22.93	0.3550	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,580.23430	2,669.939	22.93	0.6450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			802.76460	762.590	22.98	0.3510	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,619.56460	2,709.690	22.98	0.6490	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			800.64600	760.557	22.99	0.3502	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,627.44600	2,717.657	22.99	0.6498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			798.54060	758.536	23.00	0.3495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,635.34060	2,725.636	23.00	0.6505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,445.53110	2,357.684	18.77	0.7884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			352.33110	394.784	18.77	0.2116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,049.45110	1,965.654	19.40	0.7109	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			576.25110	622.753	19.40	0.2891	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			659.12010	624.717	23.82	0.2956	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,245.92010	3,341.817	23.82	0.7044	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,466.21860	2,378.132	18.74	0.7920	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			343.01860	385.232	18.74	0.2080	0.00	0	52,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			994.51500	961.095	23.05	0.3831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,745.91500	2,845.095	23.05	0.6169	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			992.22760	958.886	23.06	0.3824	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,753.62760	2,852.887	23.06	0.6176	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			989.93990	956.692	23.07	0.3817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,761.33990	2,860.692	23.07	0.6183	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,175.86270	1,148.781	23.10	0.4074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,881.86270	2,989.781	23.10	0.5926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,900.24480	2,824.875	19.66	0.7695	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			536.24480	595.875	19.66	0.2305	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,180.72720	1,153.500	23.08	0.4088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,866.72720	2,974.500	23.08	0.5912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,178.29170	1,151.137	23.09	0.4081	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,874.29170	2,982.137	23.09	0.5919	0.00	0	0
<b>Total \$ / R Option</b>												<b>41,111.63</b>	<b>150</b>	<b>2,388,502</b>
<b>Total \$ / R</b>												<b>719,903,035.33</b>	<b>50,131</b>	<b>3,086,784</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.30850		14.42830			0.0000	500,797.50	35	441
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.55070		14.67460			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.82590		14.95220			0.0000	0.00	0	55
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			15.08240		15.21080			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>500,797.50</b>	<b>35</b>	<b>587</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			18,959.49060	14,502.037	24.47	0.2570	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			75,129.49060	82,652.037	24.47	0.7430	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			18,724.09160	14,306.779	24.50	0.2541	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			75,894.09160	83,456.779	24.50	0.7459	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			18,491.46500	14,110.129	24.53	0.2512	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			76,661.46500	84,260.129	24.53	0.7488	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			16,645.18010	14,632.761	25.15	0.1485	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			248,185.18010	258,562.761	25.15	0.8515	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			16,546.62700	14,544.382	25.16	0.1477	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			249,086.62700	259,474.382	25.16	0.8523	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			16,448.52080	14,456.597	25.18	0.1469	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			249,988.52080	260,386.597	25.18	0.8531	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			51,357.34900	47,816.270	22.91	0.3144	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			193,137.34900	202,226.270	22.91	0.6856	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			51,148.43610	47,610.285	22.92	0.3133	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			193,928.43610	203,020.285	22.92	0.6867	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			50,940.51010	47,405.267	22.93	0.3122	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			194,720.51010	203,815.267	22.93	0.6878	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			115,953.14190	109,759.918	20.77	0.5267	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			110,873.14190	117,519.918	20.77	0.4733	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call		116,743.12340	110,537.387	20.74	0.5295		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put		109,663.12340	116,297.387	20.74	0.4705		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call		116,347.12620	110,147.943	20.76	0.5281		0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put		110,267.12620	116,907.943	20.76	0.4719		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>500,797.50</b>	<b>35</b>	<b>587</b>
£ / R	On 02/12/2016	Foreign Exchange Future			17.79320	17.75120			0.0000		0.00	0	35
£ / R	On 15/12/2016	Foreign Exchange Future			17.84370	17.80150			0.0000		0.00	0	14
£ / R	On 19/12/2016	Foreign Exchange Future			17.85940	17.81690			0.0000		9,590,497.80	537	44,767
£ / R	On 31/01/2017	Foreign Exchange Future			18.04170	17.99930			0.0000		0.00	0	12
£ / R	On 13/03/2017	Foreign Exchange Future			18.20440	18.16330			0.0000		18,204,400.00	1,000	9,144
£ / R	On 25/04/2017	Foreign Exchange Future			18.37430	18.33320			0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			18.58820	18.54630			0.0000		0.00	0	19,992
£ / R	On 18/09/2017	Foreign Exchange Future			18.94970	18.90670			0.0000		0.00	0	17
£ / R	On 18/12/2017	Foreign Exchange Future			19.32210	19.27610			0.0000		0.00	0	0
<b>Total £ / R Future</b>											<b>27,794,897.80</b>	<b>1,537</b>	<b>74,054</b>
£ / R	On 02/12/2016	Foreign Exchange Option	17.02	Call		789.09250	813.328	21.99	0.8816		0.00	0	0
£ / R	On 02/12/2016	Foreign Exchange Option	17.02	Put		57.89250	40.128	21.99	0.1184		0.00	0	0
£ / R	On 15/12/2016	Foreign Exchange Option	16.70	Call		1,160.59580	1,190.400	20.72	0.8985		0.00	0	0
£ / R	On 15/12/2016	Foreign Exchange Option	16.70	Put		59.09580	46.700	20.72	0.1015		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	15.89	Call		1,941.04190	1,980.466	22.08	0.9739		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	15.89	Put		14.14190	11.066	22.08	0.0261		0.00	0	525
£ / R	On 19/12/2016	Foreign Exchange Option	22.64	Call		5.70590	4.877	35.25	0.0086		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	22.64	Put		4,828.80590	4,785.477	35.25	0.9914		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	19.39	Call		70.24240	63.739	23.94	0.1138		0.00	0	525
£ / R	On 19/12/2016	Foreign Exchange Option	19.39	Put		1,643.34240	1,594.339	23.94	0.8862		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	24.46	Call		1.03300	0.926	38.19	0.0017		0.00	0	4,885
£ / R	On 19/12/2016	Foreign Exchange Option	24.46	Put		6,644.13300	6,601.526	38.19	0.9983		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	26.94	Call		0.03300	0.027	38.19	0.0001		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	26.94	Put		9,123.13300	9,080.627	38.19	0.9999		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	17.80	Call		436.29410	437.432	20.66	0.5346		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	17.80	Put		419.39410	378.032	20.66	0.4654		0.00	0	800
£ / R	On 19/12/2016	Foreign Exchange Option	22.65	Call		5.69690	4.872	35.30	0.0086		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	22.65	Put		4,838.79690	4,795.472	35.30	0.9914		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	23.01	Call		5.42120	4.729	37.19	0.0080		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	23.01	Put		5,198.52120	5,155.329	37.19	0.9920		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	17.30	Call		718.61800	730.805	20.02	0.7263		0.00	0	656
£ / R	On 19/12/2016	Foreign Exchange Option	17.30	Put		201.71800	171.405	20.02	0.2737		0.00	0	525
£ / R	On 19/12/2016	Foreign Exchange Option	21.41	Call		7.71720	6.145	28.78	0.0127		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	21.41	Put		3,600.81720	3,556.745	28.78	0.9873		0.00	0	4,885
£ / R	On 19/12/2016	Foreign Exchange Option	22.63	Call		5.71500	4.882	35.19	0.0087		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	22.63	Put		4,818.81500	4,775.482	35.19	0.9913		0.00	0	0
£ / R	On 19/12/2016	Foreign Exchange Option	17.75	Call		460.21150	462.246	20.60	0.5542		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	17.75	Put			393.31150	352.846	20.60	0.4458	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			353.78440	350.879	21.07	0.4581	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			536.88440	491.479	21.07	0.5419	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			225.72630	219.295	22.01	0.3201	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			818.82630	769.895	22.01	0.6799	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,130.83070	1,158.825	19.96	0.8804	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			73.93070	59.425	19.96	0.1196	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			836.24530	852.917	19.80	0.7846	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			149.34530	123.517	19.80	0.2154	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			654.46410	664.126	20.15	0.6897	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			237.56410	204.726	20.15	0.3103	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,324.59990	1,348.638	18.72	0.8055	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			185.29990	166.938	18.72	0.1945	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			22.38440	25.182	24.28	0.0281	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,609.08440	5,570.782	24.28	0.9719	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			22.19890	24.978	24.28	0.0279	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,618.89890	5,580.578	24.28	0.9721	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			22.57130	25.387	24.28	0.0283	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,599.27130	5,560.987	24.28	0.9717	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			79.98770	78.633	25.38	0.0634	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,726.78770	5,684.333	25.38	0.9366	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			160.93110	159.390	24.90	0.1029	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,644.63110	5,601.190	24.90	0.8971	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			160.54070	158.990	24.91	0.1027	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,654.24070	5,610.790	24.91	0.8973	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			161.32550	159.790	24.89	0.1032	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,635.02550	5,591.590	24.89	0.8968	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,717.33820	1,737.824	18.01	0.6540	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			810.63820	788.124	18.01	0.3460	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,712.00160	1,732.407	18.02	0.6527	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			815.30160	792.707	18.02	0.3473	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,722.68280	1,743.516	18.01	0.6553	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			805.98280	783.816	18.01	0.3447	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			371.37230	375.604	23.42	0.1674	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,245.27230	6,203.504	23.42	0.8326	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			370.25080	374.469	23.42	0.1669	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,254.15080	6,212.369	23.42	0.8331	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			372.49690	376.742	23.42	0.1678	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,236.39690	6,194.642	23.42	0.8322	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>27,794,897.80</b>	<b>1,537</b>	<b>95,315</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12896		0.13083			0.0000	386.88	3	11,025
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13174		0.13367			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13488		0.13685			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	18/09/2017	Foreign Exchange Future			0.13785		0.13986			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>386.88</b>	<b>3</b>	<b>11,025</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	33.24	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,917.20000	28,103.900	33.24	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	33.24	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,917.20000	29,103.900	33.24	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	33.24	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,917.20000	30,103.900	33.24	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			406.86280	341.642	22.53	0.3355	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,039.36280	1,167.342	22.53	0.6645	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			203.67850	164.593	24.10	0.1826	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,836.17850	1,990.293	24.10	0.8174	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			100.85530	78.137	25.42	0.0951	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,733.35530	2,903.837	25.42	0.9049	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,626.85540	2,777.083	24.54	0.7951	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			198.48060	163.785	25.44	0.1351	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,512.98060	3,675.485	25.44	0.8649	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			490.17940	428.728	23.48	0.3059	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,804.67940	1,940.428	23.48	0.6941	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			312.35540	265.383	24.54	0.2049	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			794.44850	716.473	23.64	0.3874	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,808.44850	1,931.173	23.64	0.6126	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			559.00020	497.894	24.56	0.2890	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,573.00020	2,712.594	24.56	0.7110	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			390.67550	340.470	25.21	0.2115	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,404.67550	3,555.170	25.21	0.7885	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>386.88</b>	<b>3</b>	<b>11,025</b>
€ / R	On	25/11/2016	Foreign Exchange Future			15.12420		15.22410			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.13270		15.23300			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.20460		15.30610			0.0000	22,335,557.40	1,469	58,393
€ / R	On	31/01/2017	Foreign Exchange Future			15.18730		15.28770			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.47100		15.57580			0.0000	0.00	0	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			15.53400		15.63930			0.0000	7,767,000.00	500	29,887
€ / R	On	19/06/2017	Foreign Exchange Future			15.90380		16.01180			0.0000	89,856,470.00	5,650	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			16.25420		16.36420			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.60810		16.71790			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>119,959,027.40</b>	<b>7,619</b>	<b>168,287</b>
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			191.50320	114.163	24.20	0.4166	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			177.40320	199.963	24.20	0.5834	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			18.63870	6.753	27.06	0.0310	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,025.63870	1,114.053	27.06	0.9690	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,185.61850	1,266.614	24.49	0.8603	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			80.04530	61.650	24.73	0.1232	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,273.94530	1,357.050	24.73	0.8768	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			46.29390	34.483	25.68	0.0735	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,640.19390	1,729.883	25.68	0.9265	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,734.22930	1,825.207	25.92	0.9356	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			39.77720	29.377	25.94	0.0636	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,743.67720	1,834.777	25.94	0.9364	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1.25110	0.767	37.97	0.0017	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,495.15110	5,596.167	37.97	0.9983	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			91.71850	71.214	24.49	0.1397	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.22850	0.126	37.97	0.0003	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,594.12850	6,695.526	37.97	0.9997	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			40.88920	30.244	25.90	0.0653	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,724.78920	1,815.644	25.90	0.9347	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			40.32930	29.807	25.92	0.0644	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			525.57150	473.332	19.68	0.4833	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			537.87150	586.032	19.68	0.5167	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			560.75690	512.099	20.35	0.4497	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			744.95690	801.099	20.35	0.5503	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,171.61410	3,266.342	24.50	0.9037	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,511.82640	1,423.640	18.86	0.8008	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			172.52640	189.640	18.86	0.1992	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,162.22500	3,256.850	24.49	0.9032	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			1,147.39780	1,070.224	19.02	0.6957	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			308.09780	336.224	19.02	0.3043	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			550.97310	505.896	20.53	0.4195	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			911.67310	971.896	20.53	0.5805	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			100.91410	90.342	24.50	0.0963	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			265.06440	240.046	22.39	0.2280	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			1,795.76440	1,876.046	22.39	0.7720	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			102.14160	91.361	24.47	0.0973	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,152.84160	3,247.361	24.47	0.9027	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			101.52500	90.850	24.49	0.0968	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			864.40960	812.500	20.17	0.4728	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,112.60960	1,168.700	20.17	0.5272	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			251.46170	234.146	23.48	0.1679	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,419.66170	3,510.346	23.48	0.8321	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			250.46610	233.450	23.50	0.1674	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,428.66610	3,519.650	23.50	0.8326	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			249.47510	232.757	23.52	0.1669	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,437.67510	3,528.957	23.52	0.8331	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			2,119.70820	2,030.136	18.71	0.8197	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			217.90820	236.336	18.71	0.1803	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			425.71890	399.170	23.05	0.2243	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	19.47	Put			3,531.51890	3,614.970	23.05	0.7757	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			424.44620	397.960	23.06	0.2237	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,540.24620	3,623.760	23.06	0.7763	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			427.00100	400.385	23.04	0.2249	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,522.80100	3,606.185	23.04	0.7751	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,294.32830	2,357.607	21.30	0.6061	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			949.62420	903.193	21.31	0.3930	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,301.72420	2,365.093	21.31	0.6070	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			954.84060	908.222	21.30	0.3948	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,286.94060	2,350.122	21.30	0.6052	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			952.22830	905.707	21.30	0.3939	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>119,959,027.40</b>	<b>7,619</b>	<b>177,839</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.52080		10.62740			0.0000	526,040.00	50	11,221
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.67660		10.78650			0.0000	22,954,690.00	2,150	10,610
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.85490		10.96700			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.02180		11.13610			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.19310		11.30930			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>23,480,730.00</b>	<b>2,200</b>	<b>21,922</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			191.97330	137.185	17.02	0.3992	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			224.57330	276.385	17.02	0.6008	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			187.74400	133.758	17.05	0.3918	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			230.34400	282.958	17.05	0.6082	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			183.58860	130.403	17.08	0.3844	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			236.18860	289.603	17.08	0.6156	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			91.51490	74.846	18.07	0.1429	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,245.01490	1,338.245	18.07	0.8571	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			90.33650	73.890	18.09	0.1413	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,253.83650	1,347.290	18.09	0.8587	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			89.17170	72.946	18.11	0.1397	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,262.67170	1,356.346	18.11	0.8603	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			206.57700	180.435	17.41	0.2305	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,309.57700	1,395.535	17.41	0.7695	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			210.07090	183.553	17.38	0.2338	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,293.07090	1,378.653	17.38	0.7662	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			208.32040	181.987	17.40	0.2322	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,301.32040	1,387.087	17.40	0.7678	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,364.49620	1,445.233	17.47	0.7073	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			328.54110	295.094	17.48	0.2911	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,372.44110	1,453.294	17.48	0.7089	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			326.50380	293.168	17.49	0.2895	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,380.40380	1,461.368	17.49	0.7105	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			330.59620	297.033	17.47	0.2927	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,129.50560	1,201.905	17.07	0.5981	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			564.76190	520.586	17.04	0.4054	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,115.46190	1,187.486	17.04	0.5946	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			561.77540	517.787	17.05	0.4037	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,122.47540	1,194.687	17.05	0.5963	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			558.80560	515.005	17.07	0.4019	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>23,480,730.00</b>	<b>2,200</b>	<b>21,922</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.66480		10.67790			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.85640		10.87120			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.07260		11.08820			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.27510		11.29080			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			4.44930	3.566	25.70	0.0137	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,836.54930	1,848.766	25.70	0.9863	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			4.36680	3.510	25.76	0.0135	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,846.46680	1,858.710	25.76	0.9865	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			4.28580	3.455	25.81	0.0133	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,856.38580	1,868.655	25.81	0.9867	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			56.52500	53.993	21.03	0.0954	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,915.32500	1,927.593	21.03	0.9046	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			55.91500	53.409	21.05	0.0945	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,924.71500	1,937.009	21.05	0.9055	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			55.31100	52.833	21.07	0.0936	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,934.11100	1,946.433	21.07	0.9064	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			357.91870	352.132	18.19	0.3635	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			999.71870	1,009.532	18.19	0.6365	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			355.30680	349.537	18.20	0.3613	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,007.10680	1,016.937	18.20	0.6387	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			352.71140	346.962	18.22	0.3592	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,014.51140	1,024.362	18.22	0.6408	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			707.84360	699.027	17.19	0.5300	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			697.04360	703.927	17.19	0.4700	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			703.58020	694.776	17.20	0.5278	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			702.78020	709.676	17.20	0.4722	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			699.34380	690.548	17.21	0.5255	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			708.54380	715.448	17.21	0.4745	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			308.72530		269.85130			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			14.18410		14.30470			0.0000	0.00	0	1,945
CHF / R	On	13/03/2017	Foreign Exchange Future			14.50930		14.63470			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.87670		15.00460			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			15.22580		15.35490			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			14.81220	10.686	29.31	0.0252	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,390.11220	2,506.586	29.31	0.9748	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			14.63440	10.556	29.34	0.0249	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,399.93440	2,516.456	29.34	0.9751	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			14.45900	10.428	29.38	0.0246	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,409.75900	2,526.328	29.38	0.9754	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			139.25230	121.397	24.45	0.1305	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,554.55230	2,662.097	24.45	0.8695	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			138.36110	120.609	24.46	0.1298	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,563.66110	2,671.309	24.46	0.8702	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			137.47790	119.827	24.48	0.1290	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,572.77790	2,680.527	24.48	0.8710	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			638.91860	590.640	21.76	0.3786	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,504.31860	1,583.940	21.76	0.6214	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			636.19050	588.092	21.77	0.3773	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,511.59050	1,591.391	21.77	0.6227	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			633.47070	585.551	21.78	0.3759	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,518.87070	1,598.851	21.78	0.6241	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			1,148.37380	1,078.922	20.85	0.5165	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,173.47380	1,233.122	20.85	0.4835	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			1,144.39420	1,075.134	20.86	0.5152	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,179.49420	1,239.334	20.86	0.4848	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			1,140.43410	1,071.359	20.88	0.5139	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,185.53410	1,245.559	20.88	0.4861	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			2.06840		2.08760			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.08940		2.10910			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.11480		2.13440			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.13910		2.15880			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			12.78330	9.704	28.32	0.0170	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			3,636.78330	3,825.704	28.32	0.9830	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			11.75210	9.446	28.79	0.0164	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,735.75210	3,925.446	28.79	0.9836	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			10.81650	9.210	29.26	0.0158	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,834.81650	4,025.210	29.26	0.9842	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			110.57880	93.544	22.39	0.0831	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,019.57880	4,199.544	22.39	0.9169	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			122.74900	103.883	22.20	0.0914	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,831.74900	4,009.883	22.20	0.9086	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			116.49530	98.568	22.29	0.0871	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,925.49530	4,104.568	22.29	0.9129	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,872.63330	1,996.657	19.36	0.6249	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			786.38850	717.196	19.43	0.3643	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,942.38850	2,069.196	19.43	0.6357	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			758.18020	690.711	19.49	0.3538	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,014.18020	2,142.711	19.49	0.6462	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			816.63330	744.657	19.36	0.3751	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1,587.82700	1,480.628	19.18	0.5337	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,399.82700	1,489.628	19.18	0.4663	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1,542.40320	1,437.310	19.22	0.5232	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,454.40320	1,546.310	19.22	0.4768	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			1,498.85380	1,395.970	19.26	0.5127	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,510.85380	1,604.970	19.26	0.4873	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			2.06290		2.08270			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	2.12	Call			142.12040	67.358	22.38	0.1933	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			515.12040	638.358	22.38	0.8067	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			116.04130	52.066	22.56	0.1565	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			589.04130	723.066	22.56	0.8435	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			172.69050	86.341	22.19	0.2360	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			445.69050	557.341	22.19	0.7640	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			2.05150		2.06530			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.09520		2.10970			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.14610		2.16100			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			4,260.31430	4,394.671	31.77	0.9845	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			13.93650	9.932	30.76	0.0163	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,060.93650	4,194.932	30.76	0.9837	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			13.61290	9.795	31.26	0.0159	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,160.61290	4,294.795	31.26	0.9841	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			13.31430	9.671	31.77	0.0155	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			334.37860	299.340	19.70	0.2357	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,037.37860	2,147.340	19.70	0.7643	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			373.81630	335.274	19.51	0.2589	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,876.81630	1,983.275	19.51	0.7411	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			353.56500	316.809	19.60	0.2471	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,956.56500	2,064.809	19.60	0.7529	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,265.94960	1,336.755	18.60	0.5032	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			1,133.50350	1,057.538	18.65	0.4840	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,323.50350	1,396.538	18.65	0.5160	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			1,219.68950	1,139.252	18.55	0.5098	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,209.68950	1,278.252	18.55	0.4902	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			1,175.94960	1,097.754	18.60	0.4968	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			1.84500		1.86030			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.87750		1.89310			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.91280		1.92880			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.94550		1.96180			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			28.97110	19.573	27.34	0.0362	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,625.97110	2,769.573	27.34	0.9638	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			25.75870	17.712	27.61	0.0329	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,722.75870	2,867.712	27.61	0.9671	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			22.90180	16.050	27.88	0.0299	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,819.90180	2,966.050	27.88	0.9701	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			258.63270	230.933	24.09	0.1804	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,727.63270	2,855.933	24.09	0.8196	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			246.75140	220.297	24.23	0.1730	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,815.75140	2,945.297	24.23	0.8270	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			235.47520	210.212	24.37	0.1659	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,904.47520	3,035.212	24.37	0.8341	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			982.48050	919.540	20.85	0.4446	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,494.48050	1,591.540	20.85	0.5554	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,053.74670	987.244	20.65	0.4692	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,365.74670	1,459.245	20.65	0.5308	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,017.48990	952.790	20.75	0.4568	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,429.48990	1,524.790	20.75	0.5432	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			1,521.45740	1,439.632	20.09	0.5425	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,303.45740	1,384.632	20.09	0.4575	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,479.71880	1,399.667	20.18	0.5315	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,361.71880	1,444.667	20.18	0.4685	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,438.76920	1,360.790	20.27	0.5206	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,420.76920	1,505.790	20.27	0.4794	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			0.13970		0.14100			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13950		0.14060			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13960		0.14070			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.14070		0.13680			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			10.09390		10.15360			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.23520		10.29690			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.39600		10.46000			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.54650		10.61050			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			39.48350	24.543	19.67	0.0970	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			735.88350	780.643	19.67	0.9030	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			38.41510	23.697	19.67	0.0942	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			744.81510	789.797	19.67	0.9058	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			37.37330	22.877	19.68	0.0914	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			753.77330	798.977	19.68	0.9086	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			153.67290	137.399	18.63	0.2340	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			946.77290	992.199	18.63	0.7660	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			151.87840	135.754	18.65	0.2316	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			954.97840	1,000.554	18.65	0.7684	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			150.10510	134.127	18.67	0.2293	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			963.20510	1,008.927	18.67	0.7707	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			364.39520	340.792	17.74	0.3776	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			844.39520	884.792	17.74	0.6224	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			361.39040	338.050	17.76	0.3752	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			851.39040	892.050	17.76	0.6248	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			358.52240	335.332	17.77	0.3728	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			858.52240	899.331	17.77	0.6272	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			682.13720	648.501	17.40	0.5235	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			651.63720	682.001	17.40	0.4765	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			677.71060	644.358	17.41	0.5211	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			657.21060	687.858	17.41	0.4789	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			686.58420	652.672	17.39	0.5259	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			646.08420	676.172	17.39	0.4741	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			1.31920		1.32010			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33830		1.33900			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.35360		1.35340			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.36670		1.36760			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			799.00000	808.000		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			899.00000	908.000		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			999.00000	1,008.000		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			810.00000	817.000		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			910.00000	917.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,010.00000	1,017.000		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			266.00000	264.000		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			366.00000	364.000		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			466.00000	464.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			76.00000	67.000		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	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			24.00000	33.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.38	Put			124.00000	133.000		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			1.24820		1.23490			0.0000	0.00	0	50
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.25110		1.23770			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25380		1.24040			0.0000	0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25640		1.24300			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			1.06260		1.06080			0.0000	15,939.00	15	52
QUANTO €On	13/03/2017	Foreign Exchange Future			1.06760		1.06570			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.07270		1.07090			0.0000	0.00	0	0
QUANTO €On	18/09/2017	Foreign Exchange Future			1.07770		1.07580			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>15,939.00</b>	<b>15</b>	<b>52</b>
<b>Total QUANTO € / \$</b>											<b>15,939.00</b>	<b>15</b>	<b>52</b>
RAIN	On	19/12/2016	Foreign Exchange Future		23,985.67000		24,173.20000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future		24,409.11000		24,603.07000			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		10.05320		10.13780			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future		10.22370		10.31030			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future		10.41700		10.50750			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		4.18160	2.638	25.10	0.0112	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put		1,676.38160	1,759.438	25.10	0.9888	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call		4.10810	2.603	25.17	0.0111	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put		1,686.30810	1,769.403	25.17	0.9889	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call		4.03610	2.568	25.24	0.0109	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put		1,696.23610	1,779.368	25.24	0.9891	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		173.38230	150.613	18.33	0.2543	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		853.08230	916.913	18.33	0.7457	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		171.35760	148.812	18.35	0.2517	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		861.05760	925.112	18.35	0.7483	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		169.35670	147.032	18.38	0.2492	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		869.05670	933.332	18.38	0.7508	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		533.06980	489.337	16.89	0.4979	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		535.56980	582.337	16.89	0.5021	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		528.82910	485.339	16.91	0.4950	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		541.32910	588.339	16.91	0.5050	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		524.61830	481.371	16.92	0.4921	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		547.11830	594.371	16.92	0.5079	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			4.22720		4.25200			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.21410		4.24120			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			4.19430		4.22080			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	Call			0.62970	0.370	30.08	0.0035	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,058.62970	1,083.169	30.08	0.9965	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.64160	0.393	29.82	0.0037	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,038.64160	1,063.193	29.82	0.9963	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.63560	0.381	29.95	0.0036	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,048.63560	1,073.181	29.95	0.9964	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			17.80910	14.545	17.74	0.0805	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			636.60910	660.445	17.74	0.9195	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			17.05820	13.920	17.75	0.0775	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			645.85820	669.820	17.75	0.9225	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			16.33600	13.320	17.76	0.0746	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			655.13600	679.220	17.76	0.9254	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			194.76650	181.975	16.68	0.4762	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			233.96650	247.675	16.68	0.5238	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			190.44030	177.864	16.69	0.4689	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			239.64030	253.564	16.69	0.5311	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			186.18570	173.824	16.70	0.4616	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			245.38570	259.524	16.70	0.5384	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			1.44840		1.43640			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.40260		1.39020			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.34750		1.33270			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.29070		1.28340			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>891,613,702.28</b>	<b>61,390</b>	<b>1,018,209</b>
<b>Total Options</b>												<b>41,111.63</b>	<b>150</b>	<b>2,419,315</b>
<b>Grand Total:</b>												<b>891,654,813.91</b>	<b>61,540</b>	<b>3,437,524</b>