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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/11/2016

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			14.36700		14.30450			0.0000	0.00	0	6,290
\$ / R On 30/11/2016 Foreign Exchange Future			14.37170		14.30990			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			14.38660		14.32460			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.38960		14.32760			0.0000	0.00	0	0
\$ / R On 09/12/2016 Foreign Exchange Future			14.39850		14.67080			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.40750		14.34530			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.41040		14.34830			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			14.41340		14.35120			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.41640		14.35420			0.0000	0.00	0	700
\$ / R On 19/12/2016 Foreign Exchange Future			14.42830		14.36600			0.0000	1,295,156,349.50	89,765	405,045
\$ / R On 21/12/2016 Foreign Exchange Future			14.43430		14.37190			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.45770		14.39500			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.47520		14.41230			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.49560		14.43250			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.50140		14.43830			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.51310		14.44980			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.51600		14.45270			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.52190		14.45850			0.0000	0.00	0	108
\$ / R On 23/01/2017 Foreign Exchange Future			14.53060		14.46710			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.53650		14.47300			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.54260		14.47890			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			14.55460		14.49080			0.0000	0.00	0	3,189
\$ / R	On	17/02/2017	Foreign Exchange Future			14.60570		14.54130			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future			14.63490		14.57020			0.0000	0.00	0	2,105
\$ / R	On	13/03/2017	Foreign Exchange Future			14.67460		14.60970			0.0000	140,949,533.00	9,605	102,792
\$ / R	On	31/03/2017	Foreign Exchange Future			14.72560		14.66050			0.0000	0.00	0	1,176
\$ / R	On	11/04/2017	Foreign Exchange Future			14.75680		14.69160			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.75960		14.69440			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.76250		14.69730			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.78510		14.71990			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.79650		14.73120			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.95220		14.88710			0.0000	1,300,841.40	87	157,573
\$ / R	On	12/07/2017	Foreign Exchange Future			15.01730		14.95250			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			15.04270		14.97820			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			15.21080		15.14650			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			15.31120		15.24670			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.47320		15.40830			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.73860		15.67340			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.00400		15.93840			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,437,406,723.90</b>	<b>99,457</b>	<b>691,536</b>
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,504.64560	2,567.125	36.67	0.9995	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			0.14560	0.125	36.67	0.0005	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			818.52850	880.273	23.77	0.9454	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			14.02850	13.273	23.77	0.0546	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.04430	0.025	48.06	0.0001	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,095.54430	5,033.025	48.06	0.9999	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			719.18250	780.910	21.26	0.9239	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			19.28250	19.210	21.26	0.0761	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			644.49740	680.694	19.72	0.8610	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			69.89740	44.094	19.72	0.1390	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			775.79100	824.712	20.88	0.8926	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			48.19100	35.112	20.88	0.1074	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			472.81840	501.640	20.84	0.7311	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			145.21840	112.040	20.84	0.2689	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			281.09780	297.050	21.74	0.5324	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			303.49780	257.450	21.74	0.4676	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			0.00000	457.153	21.29	0.6634	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			0.00000	168.653	21.29	0.3366	5,059,587.00	30,000	30,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			180.11350	193.590	22.64	0.3536	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			584.81350	536.090	22.64	0.6464	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			316.93120	342.568	21.43	0.5311	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			338.63120	302.168	21.43	0.4689	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,718.12320	1,779.957	24.08	0.9810	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			6.92320	6.557	24.08	0.0190	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,708.24960	1,770.088	24.03	0.9806	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			7.04960	6.688	24.03	0.0194	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			1,698.37850	1,760.221	23.98	0.9803	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			7.17850	6.821	23.98	0.0197	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			576.27570	621.801	22.02	0.7188	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			172.07570	155.401	22.02	0.2812	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			551.28810	516.321	23.04	0.5807	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			247.91640	274.462	23.13	0.4079	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			571.91640	536.162	23.13	0.5921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			244.86210	271.149	23.16	0.4041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			578.86210	542.849	23.16	0.5959	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			216.17530	239.950	23.46	0.3677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			650.17530	611.650	23.46	0.6323	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			210.82760	234.118	23.52	0.3607	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			664.82760	625.818	23.52	0.6393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			200.50350	222.843	23.64	0.3470	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			694.50350	654.543	23.64	0.6530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			188.27200	209.457	23.79	0.3303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			732.27200	691.157	23.79	0.6697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			172.33710	191.977	24.00	0.3080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			786.33710	743.677	24.00	0.6920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			168.02790	187.241	24.06	0.3018	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			802.02790	758.941	24.06	0.6982	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			147.79260	165.183	24.36	0.2724	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			881.79260	836.883	24.36	0.7276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			129.72530	145.478	24.65	0.2452	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			963.72530	917.178	24.65	0.7548	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			128.04080	143.622	24.67	0.2426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			972.04080	925.322	24.67	0.7574	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			116.82860	131.250	24.87	0.2251	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,030.82860	982.951	24.87	0.7749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			99.80550	112.405	25.20	0.1974	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,133.80550	1,084.105	25.20	0.8026	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			89.84380	101.340	25.42	0.1807	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,203.84380	1,153.040	25.42	0.8193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			87.51180	98.746	25.47	0.1767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,221.51180	1,170.446	25.47	0.8233	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			79.81900	90.175	25.67	0.1634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,283.81900	1,231.875	25.67	0.8366	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			69.08220	78.181	25.97	0.1442	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,383.08220	1,329.881	25.97	0.8558	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			59.02520	66.919	26.30	0.1258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,493.02520	1,438.619	26.30	0.8742	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			58.16420	66.059	26.33	0.1243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,502.16420	1,447.759	26.33	0.8757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			54.83660	62.726	26.44	0.1188	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,538.83660	1,484.426	26.44	0.8812	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			54.03260	61.920	26.46	0.1174	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,548.03260	1,493.620	26.46	0.8826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			43.89440	50.646	26.71	0.0986	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,677.89440	1,622.346	26.71	0.9014	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			14,166.00000	14,228.300	33.63	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	33.63	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,568.63090	2,630.906	28.30	0.9934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			2.63090	2.606	28.30	0.0066	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,872.19590	1,934.317	23.49	0.9834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			6.19590	6.017	23.49	0.0166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,782.98300	1,845.060	22.87	0.9811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			6.98300	6.760	22.87	0.0189	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,624.69680	1,686.668	21.77	0.9762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			8.69680	8.368	21.77	0.0238	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,381.18580	1,440.205	20.06	0.9651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			15.18580	11.905	20.06	0.0349	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,176.33040	1,233.885	20.38	0.9335	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			30.33040	25.585	20.38	0.0665	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,113.13560	1,170.218	20.49	0.9202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			37.13560	31.918	20.49	0.0798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,104.20010	1,161.214	20.50	0.9181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			38.20010	32.914	20.50	0.0819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,095.28790	1,152.235	20.52	0.9161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			39.28790	33.935	20.52	0.0839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,068.70080	1,125.447	20.56	0.9097	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			42.70080	37.147	20.56	0.0903	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,059.88920	1,116.568	20.58	0.9074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			43.88920	38.268	20.58	0.0926	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			1,016.22490	1,072.571	20.65	0.8959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			50.22490	44.271	20.65	0.1041	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			947.81830	1,003.643	20.77	0.8756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			61.81830	55.343	20.77	0.1244	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			931.01430	986.711	20.80	0.8702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			65.01430	58.411	20.80	0.1298	0.00	0	27,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			809.15340	863.912	21.03	0.8252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			93.15340	85.612	21.03	0.1748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			771.00900	824.741	21.11	0.8086	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			105.00900	96.441	21.11	0.1914	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			733.87830	786.514	21.18	0.7913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			117.87830	108.214	21.18	0.2087	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			719.31570	771.554	21.22	0.7841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			123.31570	113.254	21.22	0.2159	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			628.85150	678.322	21.45	0.7350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			162.85150	150.022	21.45	0.2650	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			564.35290	611.490	21.62	0.6949	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			198.35290	183.190	21.62	0.3051	45,797.60	250	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			533.80260	579.715	21.71	0.6742	0.00	0	300

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	14.05	Put			217.80260	201.415	21.71	0.3258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			516.01970	561.182	21.76	0.6617	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			230.01970	212.882	21.76	0.3383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			510.18450	555.093	21.78	0.6575	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			234.18450	216.793	21.78	0.3425	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			504.39350	549.050	21.80	0.6532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			238.39350	220.750	21.80	0.3468	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			492.95020	537.096	21.83	0.6448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			246.95020	228.796	21.83	0.3552	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			459.71490	502.303	21.94	0.6192	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			273.71490	254.003	21.94	0.3808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			449.00150	491.065	21.97	0.6107	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			283.00150	262.765	21.97	0.3893	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			433.27080	474.540	22.03	0.5978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			297.27080	276.240	22.03	0.4022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			423.00850	463.745	22.06	0.5892	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			307.00850	285.445	22.06	0.4108	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			398.14190	437.537	22.15	0.5677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			332.14190	309.237	22.15	0.4323	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			383.75630	422.341	22.20	0.5549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			347.75630	324.041	22.20	0.4451	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			379.05060	417.363	22.22	0.5506	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			353.05060	329.063	22.22	0.4494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			357.05710	393.128	22.31	0.5293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			381.05710	354.828	22.31	0.4707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			352.83260	388.413	22.33	0.5250	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			386.83260	360.113	22.33	0.4750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			332.34860	365.468	22.41	0.5039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			416.34860	387.168	22.41	0.4961	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			312.90700	344.608	22.56	0.4830	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			446.90700	416.308	22.56	0.5170	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			309.14040	340.560	22.59	0.4789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			453.14040	422.260	22.59	0.5211	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			277.00870	305.946	22.86	0.4427	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			511.00870	477.646	22.86	0.5573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			266.98350	295.113	22.95	0.4309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			530.98350	496.813	22.95	0.5691	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			257.28810	284.621	23.04	0.4193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			37.23050	42.907	26.86	0.0854	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,781.23050	1,724.607	26.86	0.9146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			32.51270	37.417	26.98	0.0758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,866.51270	1,809.117	26.98	0.9242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			27.52780	31.608	27.13	0.0654	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,971.52780	1,913.308	27.13	0.9346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			24.00950	27.504	27.25	0.0578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,058.00950	1,999.204	27.25	0.9422	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	16.47	Call			21.58020	24.669	27.34	0.0525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,125.58020	2,066.369	27.34	0.9475	5,641,187.92	2,730	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			19.69120	22.465	27.42	0.0483	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,183.69120	2,124.165	27.42	0.9517	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			19.09830	21.773	27.45	0.0470	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,203.09830	2,143.473	27.45	0.9530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			15.41330	17.474	27.64	0.0386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,339.41330	2,279.174	27.64	0.9614	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			13.84390	15.645	27.73	0.0349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,407.84390	2,347.345	27.73	0.9651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			13.63320	15.400	27.74	0.0344	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,417.63320	2,357.100	27.74	0.9656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			12.43350	14.003	27.82	0.0316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,476.43350	2,415.703	27.82	0.9684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			10.99570	12.331	27.93	0.0281	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,554.99570	2,494.031	27.93	0.9719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			10.34050	11.570	27.99	0.0265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,594.34050	2,533.270	27.99	0.9735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			10.18260	11.387	28.00	0.0262	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,604.18260	2,543.087	28.00	0.9738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			9.57580	10.683	28.05	0.0247	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,643.57580	2,582.383	28.05	0.9753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			6.45440	5.980	28.75	0.0144	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,030.45440	2,967.680	28.75	0.9856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			6.16490	5.688	29.38	0.0135	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,140.16490	3,077.388	29.38	0.9865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			6.14020	5.663	29.44	0.0134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,150.14020	3,087.363	29.44	0.9866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			5.79990	5.321	30.29	0.0124	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,299.79990	3,237.021	30.29	0.9876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			5.73820	5.259	30.47	0.0122	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,329.73820	3,266.959	30.47	0.9878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			5.67830	5.199	30.64	0.0120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,359.67830	3,296.899	30.64	0.9880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			5.20020	4.719	32.24	0.0105	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,639.20020	3,576.420	32.24	0.9895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			5.15660	4.676	32.41	0.0104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,669.15660	3,606.376	32.41	0.9896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			5.11440	4.634	32.58	0.0103	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,699.11440	3,636.334	32.58	0.9897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			5.06010	4.579	32.81	0.0101	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,739.06010	3,676.279	32.81	0.9899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			5.03380	4.553	32.92	0.0100	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,759.03380	3,696.253	32.92	0.9900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4.70710	4.225	34.58	0.0089	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,048.70710	3,985.925	34.58	0.9911	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	18.45	Call			4.66920	4.187	34.81	0.0088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,088.66920	4,025.887	34.81	0.9912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			3.14680	3.416	36.81	0.0070	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,527.14680	4,465.116	36.81	0.9930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			2.74510	2.981	36.81	0.0062	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,616.74510	4,554.681	36.81	0.9938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			2.66270	2.891	36.81	0.0060	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,636.66270	4,574.591	36.81	0.9940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			2.11520	2.298	36.81	0.0049	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,786.11520	4,723.998	36.81	0.9951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			1.81150	1.969	36.81	0.0042	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,885.81150	4,823.669	36.81	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.88860	0.967	36.81	0.0022	1,319.68	1,365	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,334.88860	5,272.667	36.81	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.81980	0.892	36.81	0.0020	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,384.81980	5,322.592	36.81	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.74400	0.810	36.81	0.0019	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,444.74400	5,382.510	36.81	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.59230	0.645	36.81	0.0015	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,584.59230	5,522.345	36.81	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.47840	0.521	36.81	0.0012	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,714.47840	5,652.221	36.81	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.41910	0.456	36.81	0.0011	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,794.41910	5,732.156	36.81	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.33190	0.361	36.81	0.0009	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,934.33190	5,872.061	36.81	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.30010	0.327	36.81	0.0008	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,994.30010	5,932.027	36.81	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.14190	0.155	36.81	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,434.14190	6,371.855	36.81	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.11940	0.130	36.81	0.0003	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,534.11940	6,471.830	36.81	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.10030	0.109	36.81	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,634.10030	6,571.809	36.81	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.06590	0.072	36.81	0.0002	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,874.06590	6,811.772	36.81	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.05930	0.065	36.81	0.0002	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,934.05930	6,871.764	36.81	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00250	0.003	36.81	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,644.00250	8,581.703	36.81	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	36.81	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,574.00000	12,511.700	36.81	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			456.12030	499.887	21.96	0.6065	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			294.22030	275.587	21.96	0.3935	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			378.80160	418.812	21.73	0.5137	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			443.80160	421.112	21.73	0.4863	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	04/01/2017	Foreign Exchange Option	14.10	Call			586.28520	638.923	20.80	0.6514	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			273.98520	263.723	20.80	0.3486	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			879.94320	942.361	20.04	0.7796	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			147.44320	146.761	20.04	0.2204	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			720.97470	780.103	20.34	0.7007	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			232.67470	228.703	20.34	0.2993	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			87.35430	101.615	25.10	0.1449	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,819.05430	1,770.215	25.10	0.8551	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			577.02860	632.490	20.55	0.6095	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			357.22860	349.390	20.55	0.3905	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			556.55200	611.480	20.63	0.5935	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			383.85200	375.480	20.63	0.4065	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			914.81650	979.378	19.88	0.7697	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			166.31650	167.478	19.88	0.2303	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			701.03610	760.560	20.20	0.6650	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			293.93610	289.960	20.20	0.3350	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			689.76210	748.606	20.30	0.6524	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			316.76210	312.106	20.30	0.3476	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			149.37570	170.127	24.00	0.2097	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,566.37570	1,523.626	24.00	0.7903	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			887.17480	949.899	19.88	0.7407	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			208.27480	207.298	19.88	0.2593	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			541.13170	594.798	20.80	0.5581	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			472.23170	462.198	20.80	0.4419	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			326.33660	363.812	22.03	0.3816	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			905.53660	879.212	22.03	0.6184	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			790.29280	851.433	20.06	0.6883	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			279.49280	276.833	20.06	0.3117	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			692.09490	750.493	20.31	0.6383	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			351.29490	345.893	20.31	0.3617	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			689.07080	744.673	20.52	0.5964	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			467.77080	458.973	20.52	0.4036	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			411.47200	452.717	21.79	0.4173	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			900.17200	877.017	21.79	0.5827	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			1,072.99820	1,136.432	19.59	0.7466	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			242.79820	241.532	19.59	0.2534	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			1,162.31630	1,224.549	19.50	0.7526	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			252.61630	249.949	19.50	0.2474	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,127.95710	1,189.844	19.53	0.7416	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			268.25710	265.244	19.53	0.2584	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			805.68000	859.956	20.22	0.6120	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			495.98000	485.356	20.22	0.3880	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			756.31180	809.148	20.37	0.5880	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			546.61180	534.548	20.37	0.4120	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			1,305.89260	1,369.317	19.37	0.7943	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			196.19260	194.717	19.37	0.2057	0.00	0	2,000



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	14.65	Call			644.60220	693.099	20.74	0.5289	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			684.90220	668.499	20.74	0.4711	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			445.70300	484.064	21.77	0.4040	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,066.00300	1,039.464	21.77	0.5960	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			912.40050	969.379	19.93	0.6602	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			402.70050	394.779	19.93	0.3398	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			412.90020	449.236	21.98	0.3809	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,153.20020	1,124.636	21.98	0.6191	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			410.32410	446.451	22.00	0.3791	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,160.62410	1,131.851	22.00	0.6209	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			709.53030	760.874	20.52	0.5642	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			599.83030	586.274	20.52	0.4358	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			332.19660	363.188	22.66	0.3201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,422.49660	1,388.588	22.66	0.6799	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			324.11970	354.567	22.73	0.3137	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,454.41970	1,419.967	22.73	0.6863	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			415.53680	452.041	21.96	0.3828	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,145.83680	1,117.441	21.96	0.6172	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			240.89250	265.790	23.63	0.2455	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,851.19250	1,811.190	23.63	0.7545	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			172.91270	192.199	24.47	0.1856	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,313.21270	2,267.599	24.47	0.8144	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			380.70830	414.819	22.22	0.3572	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,251.00830	1,220.219	22.22	0.6428	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			123.27630	137.896	25.37	0.1381	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,823.57630	2,773.296	25.37	0.8619	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			75.03730	83.940	27.94	0.0847	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,895.33730	3,839.340	27.94	0.9153	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			312.40640	342.047	22.85	0.3043	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,502.70640	1,467.447	22.85	0.6957	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			61.50410	69.249	29.40	0.0690	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,451.80410	4,394.649	29.40	0.9310	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			46.34830	53.722	29.52	0.0553	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,816.64830	4,759.122	29.52	0.9447	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			148.41450	165.466	24.87	0.1626	6,018,340.26	36,372	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,538.71450	2,490.866	24.87	0.8374	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			10.70320	13.032	29.52	0.0158	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,641.00320	6,578.432	29.52	0.9842	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			9.22960	11.294	29.52	0.0139	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,819.52960	6,756.694	29.52	0.9861	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			74.75870	83.638	27.97	0.0844	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,905.05870	3,849.038	27.97	0.9156	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,440.69220	2,507.397	20.19	0.9541	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			30.99220	32.797	20.19	0.0459	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			2,158.71020	2,225.626	19.89	0.9322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			49.01020	51.026	19.89	0.0678	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,708.23330	1,774.869	19.38	0.8786	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			98.53330	100.269	19.38	0.1214	0.00	0	91,132
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			733.24710	781.713	20.61	0.5478	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			692.74710	676.113	20.61	0.4522	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			1,127.06020	1,185.334	19.56	0.7002	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			375.46020	368.534	19.56	0.2998	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			210.83790	230.363	24.31	0.1967	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,536.43790	2,490.763	24.31	0.8033	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,124.95500	1,183.124	19.57	0.6981	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			380.55500	373.524	19.57	0.3019	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			1,135.75840	1,193.956	19.57	0.7002	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			378.45840	371.456	19.57	0.2998	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			962.88950	1,014.947	20.01	0.6241	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			552.98950	539.847	20.01	0.3759	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			286.56000	309.415	23.59	0.2450	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,225.36000	2,182.915	23.59	0.7550	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,272.34410	1,331.396	19.39	0.7291	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			341.14410	334.896	19.39	0.2709	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,089.09250	1,143.725	19.64	0.6692	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			457.89250	447.225	19.64	0.3308	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			658.20910	699.561	21.06	0.4768	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			987.00910	963.061	21.06	0.5232	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,252.75030	1,306.218	19.53	0.6664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			545.65030	534.018	19.53	0.3336	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,225.95300	1,278.328	19.59	0.6575	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			568.85300	556.128	19.59	0.3425	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			1,090.08660	1,139.460	19.97	0.6093	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			702.98660	687.260	19.97	0.3907	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			918.81480	963.693	20.52	0.5418	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			921.71480	901.493	20.52	0.4582	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,292.26740	1,347.320	19.48	0.6787	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			515.16740	505.120	19.48	0.3213	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			699.09030	736.601	21.37	0.4432	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,321.99030	1,294.401	21.37	0.5568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			696.02970	733.424	21.38	0.4418	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,328.92970	1,301.224	21.38	0.5582	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			1,173.91460	1,225.190	19.73	0.6396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			616.81460	602.990	19.73	0.3604	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			621.80370	656.070	21.74	0.4046	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,514.70370	1,483.870	21.74	0.5954	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			603.47220	637.034	21.85	0.3951	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,566.37220	1,534.834	21.85	0.6049	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			702.16520	739.797	21.35	0.4447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,315.06520	1,287.597	21.35	0.5553	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			566.19420	598.272	22.07	0.3754	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,679.09420	1,646.071	22.07	0.6246	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			542.78910	573.906	22.22	0.3628	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,755.68910	1,721.706	22.22	0.6372	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			692.98320	730.261	21.39	0.4403	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,335.88320	1,308.061	21.39	0.5597	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			415.67290	441.990	23.09	0.2916	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,258.57290	2,219.790	23.09	0.7084	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			245.33810	262.750	24.84	0.1847	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,408.23810	3,360.550	24.84	0.8153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			600.90480	634.362	21.86	0.3938	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,573.80480	1,542.161	21.86	0.6062	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			206.19540	221.371	26.00	0.1555	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,969.09540	3,919.171	26.00	0.8445	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			143.98680	159.716	27.56	0.1137	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,966.88680	4,917.516	27.56	0.8863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			507.60190	537.231	22.45	0.3434	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,880.50190	1,845.031	22.45	0.6566	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,463.38610	1,521.240	19.27	0.7269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			406.28610	399.040	19.27	0.2731	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,437.98590	1,495.464	19.30	0.7201	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			420.88590	413.264	19.30	0.2799	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			238.01210	255.014	25.03	0.1793	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,500.91210	3,452.814	25.03	0.8207	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,048.88610	2,112.492	18.24	0.8586	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			161.78610	160.292	18.24	0.1414	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,473.53920	1,530.205	19.34	0.7094	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			471.03920	462.905	19.34	0.2906	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			295.87360	315.906	24.50	0.2074	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,323.37360	3,278.606	24.50	0.7926	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			1,177.22860	1,225.664	19.97	0.6107	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			759.02860	742.964	19.97	0.3893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,551.20350	1,605.869	19.37	0.6806	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			624.70350	615.069	19.37	0.3194	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			726.17060	760.346	22.07	0.3924	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			1,979.67060	1,949.546	22.07	0.6076	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,835.29180	1,894.504	18.98	0.7484	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			318.94200	313.254	18.45	0.2013	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			433.03090	458.172	23.99	0.2548	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,286.53090	3,247.372	23.99	0.7452	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,548.87440	2,608.582	17.39	0.8832	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			152.37440	147.782	17.39	0.1168	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,751.14710	2,715.138	23.24	0.6984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			525.95500	554.191	23.26	0.3008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,759.45500	2,723.391	23.26	0.6992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,353.75030	2,412.975	17.80	0.8527	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			207.25030	202.175	17.80	0.1473	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			2,065.44200	2,124.054	18.45	0.7987	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	16.80	Put			2,289.46520	2,256.676	22.57	0.6478	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			595.16880	625.502	22.81	0.3335	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,448.66880	2,414.702	22.81	0.6665	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			984,853.50000	984,789.200	26.84	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			527.64710	555.938	23.24	0.3016	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			669.16270	658.455	19.45	0.3341	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1,417.32040	1,468.011	19.58	0.6438	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			740.82040	727.211	19.58	0.3562	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			524.26950	552.451	23.27	0.3000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,767.76950	2,731.651	23.27	0.7000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			635.96520	667.476	22.57	0.3522	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			438.79180	433.704	18.98	0.2516	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,828.85270	1,887.974	18.99	0.7470	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			442.35270	437.174	18.99	0.2530	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			589.32000	619.486	22.84	0.3308	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,472.82000	2,438.686	22.84	0.6692	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,495.66270	1,549.255	19.45	0.6659	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,373.20790	1,421.931	19.96	0.6061	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			936.50790	920.731	19.96	0.3939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,700.61190	1,748.994	19.63	0.6591	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			822.31190	805.794	19.63	0.3409	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,106.02120	1,143.996	21.35	0.4842	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,697.72120	1,670.796	21.35	0.5158	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			877.99950	910.339	22.26	0.4034	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,289.69950	2,257.139	22.26	0.5966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			783.04560	813.434	22.73	0.3673	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,614.74560	2,580.234	22.73	0.6327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			0.00000	1,764.877	19.61	0.6629	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			0.00000	791.677	19.61	0.3371	1,626,896.65	2,055	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			770.50130	800.646	22.80	0.3624	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,662.20130	2,627.446	22.80	0.6376	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			768.43620	798.541	22.81	0.3616	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,670.13620	2,635.341	22.81	0.6384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			946.03330	980.075	21.96	0.4285	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,087.73330	2,056.875	21.96	0.5715	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,995.53730	2,049.451	19.15	0.7264	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			587.23730	576.251	19.15	0.2736	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.00000	659.120	23.64	0.3066	1,354,491.81	2,055	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			0.00000	3,245.920	23.64	0.6934	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			772.57930	802.765	22.79	0.3633	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,654.27930	2,619.565	22.79	0.6367	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,410.47320	2,466.219	18.31	0.8079	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			352.17320	343.019	18.31	0.1921	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,389.87870	2,445.531	18.35	0.8042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			361.57870	352.331	18.35	0.1958	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			969.23440	992.228	22.73	0.3923	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,795.83440	2,753.628	22.73	0.6077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			966.98780	989.940	22.74	0.3915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,803.58780	2,761.340	22.74	0.6085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			971.48760	994.515	22.72	0.3930	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,788.08760	2,745.915	22.72	0.6070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,163.70450	1,180.727	22.65	0.4171	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,915.30450	2,866.727	22.65	0.5829	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,161.29580	1,178.292	22.66	0.4164	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,922.89580	2,874.292	22.66	0.5836	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,158.89350	1,175.863	22.67	0.4157	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,930.49350	2,881.863	22.67	0.5843	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,859.31660	2,900.245	19.12	0.7838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			560.91660	536.245	19.12	0.2162	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>19,747,620.91</b>	<b>74,827</b>	<b>2,388,352</b>
<b>Total \$ / R</b>												<b>1,457,154,344.81</b>	<b>174,284</b>	<b>3,079,888</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.42830		14.36600			0.0000	230,852.80	16	447
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.67460		14.60970			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.95220		14.88710			0.0000	0.00	0	55
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			15.21080		15.14650			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>230,852.80</b>	<b>16</b>	<b>593</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			17,016.93280	18,959.491	24.03	0.3049	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			79,416.93280	75,129.491	24.03	0.6951	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			16,802.78850	18,724.092	24.06	0.3018	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			80,202.78850	75,894.092	24.06	0.6982	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			16,591.25050	18,491.465	24.09	0.2988	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			80,991.25050	76,661.465	24.09	0.7012	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			14,931.77920	16,645.180	24.86	0.1635	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			252,961.77920	248,185.180	24.86	0.8365	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			14,841.45050	16,546.627	24.87	0.1626	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			253,871.45050	249,086.627	24.87	0.8374	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			14,751.92500	16,448.521	24.89	0.1618	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			254,781.92500	249,988.521	24.89	0.8382	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			48,493.67380	51,357.349	22.62	0.3307	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			196,783.67380	193,137.349	22.62	0.6693	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			48,293.30970	51,148.436	22.63	0.3296	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			197,583.30970	193,928.436	22.63	0.6704	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			48,094.31680	50,940.510	22.64	0.3284	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			198,384.31680	194,720.510	22.64	0.6716	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			111,437.05420	115,953.142	20.54	0.5444	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			112,787.05420	110,873.142	20.54	0.4556	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			112,219.66540	116,743.123	20.51	0.5472	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			111,569.66540	109,663.123	20.51	0.4528	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			111,832.30620	116,347.126	20.53	0.5458	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			112,182.30620	110,267.126	20.53	0.4542	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>230,852.80</b>	<b>16</b>	<b>593</b>
£ / R	On	02/12/2016	Foreign Exchange Future			17.75120		17.82240			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			17.80150		17.87280			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.81690		17.88810			0.0000	32,444,574.90	1,821	45,199
£ / R	On	31/01/2017	Foreign Exchange Future			17.99930		18.06990			0.0000	0.00	0	12
£ / R	On	13/03/2017	Foreign Exchange Future			18.16330		18.23380			0.0000	90,816.50	5	8,144
£ / R	On	25/04/2017	Foreign Exchange Future			18.33320		18.40430			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.54630		18.61890			0.0000	704,759.40	38	19,992
£ / R	On	18/09/2017	Foreign Exchange Future			18.90670		18.98200			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			19.27610		19.35280			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>33,240,150.80</b>	<b>1,864</b>	<b>73,486</b>
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			855.90860	789.093	21.11	0.8504	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			53.50860	57.893	21.11	0.1496	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			1,227.53220	1,160.596	20.38	0.8810	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			54.73220	59.096	20.38	0.1190	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			2,010.49250	1,941.042	21.52	0.9683	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			12.39250	14.142	21.52	0.0317	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			6.24310	5.706	34.45	0.0097	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,758.14310	4,828.806	34.45	0.9903	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			82.62560	70.242	23.88	0.1188	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,584.52560	1,643.342	23.88	0.8812	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1.29540	1.033	36.90	0.0019	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,573.19540	6,644.133	36.90	0.9981	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.04500	0.033	36.90	0.0001	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,051.94500	9,123.133	36.90	0.9999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			481.98800	436.294	20.66	0.5183	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			393.88800	419.394	20.66	0.4817	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			6.23200	5.697	34.49	0.0097	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,768.13200	4,838.797	34.49	0.9903	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			5.88930	5.421	36.23	0.0089	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,127.78930	5,198.521	36.23	0.9911	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			775.12960	718.618	20.05	0.7030	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			187.02960	201.718	20.05	0.2970	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			9.16730	7.717	28.53	0.0151	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,531.06730	3,600.817	28.53	0.9849	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			6.25440	5.715	34.40	0.0098	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,748.15440	4,818.815	34.40	0.9902	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			507.06610	460.212	20.60	0.5369	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			368.96610	393.312	20.60	0.4631	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			392.61630	353.784	21.10	0.4461	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			504.51630	536.884	21.10	0.5539	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			254.79700	225.726	22.00	0.3160	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			776.69700	818.826	22.00	0.6840	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,196.55230	1,130.831	19.79	0.8619	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			68.45230	73.931	19.79	0.1381	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			895.85290	836.245	19.85	0.7607	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			137.75290	149.345	19.85	0.2393	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			708.98800	654.464	20.18	0.6672	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			220.88800	237.564	20.18	0.3328	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,382.62580	1,324.600	18.77	0.7927	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			172.72580	185.300	18.77	0.2073	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			28.61130	22.384	23.69	0.0256	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,544.81130	5,609.084	23.69	0.9744	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			28.38640	22.199	23.69	0.0254	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,554.58640	5,618.899	23.69	0.9746	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			28.83200	22.571	23.69	0.0258	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,535.03200	5,599.271	23.69	0.9742	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			84.76450	79.988	25.40	0.0639	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,660.46450	5,726.788	25.40	0.9361	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			167.73310	160.931	24.95	0.1032	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,578.83310	5,644.631	24.95	0.8968	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			167.31850	160.541	24.97	0.1029	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,588.41850	5,654.241	24.97	0.8971	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			168.14660	161.325	24.94	0.1034	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,569.24660	5,635.026	24.94	0.8966	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,765.73570	1,717.338	18.04	0.6483	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			783.73570	810.638	18.04	0.3517	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,760.28950	1,712.002	18.05	0.6470	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			788.28950	815.302	18.05	0.3530	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,771.46380	1,722.683	18.03	0.6496	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			779.46380	805.983	18.03	0.3504	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			386.31040	371.372	23.40	0.1658	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,183.51040	6,245.272	23.40	0.8342	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			385.15430	370.251	23.40	0.1654	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,192.35430	6,254.151	23.40	0.8346	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			386.97340	372.497	23.40	0.1662	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,174.17340	6,236.397	23.40	0.8338	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>33,240,150.80</b>	<b>1,864</b>	<b>94,747</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13083		0.13132			0.0000	29,174.64	223	11,027
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13367		0.13416			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13685		0.13735			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13986		0.14039			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Future</b>												<b>29,174.64</b>	<b>223</b>	<b>11,027</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	29.86	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,867.90000	27,917.200	29.86	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	29.86	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,867.90000	28,917.200	29.86	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	29.86	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,867.90000	29,917.200	29.86	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			422.99640	406.863	22.10	0.3780	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,006.89640	1,039.363	22.10	0.6220	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			214.25200	203.678	23.83	0.2134	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,798.15200	1,836.179	23.83	0.7866	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			107.58810	100.855	25.26	0.1157	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,691.48810	2,733.355	25.26	0.8843	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,467.81400	3,512.981	25.52	0.8449	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			501.13040	490.179	23.27	0.3346	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,766.03040	1,804.679	23.27	0.6654	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			319.38500	312.355	24.51	0.2293	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,584.28500	2,626.855	24.51	0.7707	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			202.91400	198.481	25.52	0.1551	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			812.71410	794.449	23.48	0.4131	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,773.41410	1,808.449	23.48	0.5869	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			572.30580	559.000	24.46	0.3117	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,533.00580	2,573.000	24.46	0.6883	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			400.26100	390.676	25.23	0.2320	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,360.96100	3,404.675	25.23	0.7680	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>29,174.64</b>	<b>223</b>	<b>11,027</b>
€ / R	On	25/11/2016	Foreign Exchange Future			15.22410		15.28410			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.23300		15.29310			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.30610		15.36670			0.0000	39,321,370.90	2,569	58,721
€ / R	On	31/01/2017	Foreign Exchange Future			15.28770		15.34850			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.57580		15.63580			0.0000	0.00	0	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			15.63930		15.69940			0.0000	0.00	0	30,187
€ / R	On	19/06/2017	Foreign Exchange Future			16.01180		16.07280			0.0000	592,436.60	37	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			16.36420		16.42830			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.71790		16.78210			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>39,913,807.50</b>	<b>2,606</b>	<b>168,915</b>
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			239.37480	191.503	21.93	0.5182	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			165.27480	177.403	21.93	0.4818	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			24.62100	18.639	25.47	0.0672	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			971.52100	1,025.639	25.47	0.9328	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	16.50	Call		85.02170	80.045	23.98	0.1492	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		1,218.32170	1,273.945	23.98	0.8508	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		49.08920	46.294	24.92	0.0921	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		1,582.38920	1,640.194	24.92	0.9079	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		42.05810	39.777	25.17	0.0804	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,685.35810	1,743.677	25.17	0.9196	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		1.29210	1.251	36.98	0.0026	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,434.59210	5,495.151	36.98	0.9974	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		97.46980	91.719	23.74	0.1678	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,130.76980	1,185.619	23.74	0.8322	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		0.23330	0.229	36.98	0.0005	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,533.53330	6,594.128	36.98	0.9995	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		43.25690	40.889	25.12	0.0824	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,666.55690	1,724.789	25.12	0.9176	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		42.65330	40.329	25.15	0.0814	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,675.95330	1,734.229	25.15	0.9186	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		549.42910	525.572	19.36	0.5137	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		500.92910	537.872	19.36	0.4863	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		575.69330	560.757	20.04	0.4756	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		699.89330	744.957	20.04	0.5244	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		1,555.07840	1,511.826	18.74	0.8169	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		155.67840	172.526	18.74	0.1831	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		1,181.14070	1,147.398	18.86	0.7170	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		281.74070	308.098	18.86	0.2830	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		562.75020	550.973	20.25	0.4428	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		863.35020	911.673	20.25	0.5572	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		101.17440	100.914	24.18	0.1051	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,111.77440	3,171.614	24.18	0.8949	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		268.22520	265.064	22.10	0.2449	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		1,738.82520	1,795.764	22.10	0.7551	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		102.41840	102.142	24.15	0.1062	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,093.01840	3,152.842	24.15	0.8938	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		101.79350	101.525	24.16	0.1057	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,102.39350	3,162.225	24.16	0.8943	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		245.78040	250.466	23.29	0.1765	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,060.50500	1,112.610	20.02	0.5096	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		246.78510	251.462	23.28	0.1771	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,353.98510	3,419.662	23.28	0.8229	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,362.98040	3,428.666	23.29	0.8235	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		244.77730	249.475	23.30	0.1759	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,371.97730	3,437.675	23.30	0.8241	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		2,162.55270	2,119.708	18.59	0.8318	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		199.75270	217.908	18.59	0.1682	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		873.30500	864.410	20.02	0.4904	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,471.84290	3,540.246	22.98	0.7662	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		422.73340	427.001	22.96	0.2351	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	19.46	Put			3,454.43340	3,522.801	22.96	0.7649	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			421.43570	425.719	22.97	0.2344	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,463.13570	3,531.519	22.97	0.7656	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			420.14290	424.446	22.98	0.2338	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			954.10820	949.624	21.27	0.4049	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,242.00820	2,301.724	21.27	0.5951	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			959.43590	954.841	21.25	0.4066	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,227.33590	2,286.941	21.25	0.5934	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			956.76440	952.228	21.26	0.4057	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,234.66440	2,294.328	21.26	0.5943	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>39,913,807.50</b>	<b>2,606</b>	<b>178,467</b>
AUS / R	On	19/12/2016	Foreign Exchange Future			10.62740		10.72340			0.0000	4,250,960.00	400	11,271
AUS / R	On	13/03/2017	Foreign Exchange Future			10.78650		10.88240			0.0000	0.00	0	8,560
AUS / R	On	19/06/2017	Foreign Exchange Future			10.96700		11.06540			0.0000	0.00	0	91
AUS / R	On	18/09/2017	Foreign Exchange Future			11.13610		11.23710			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.30930		11.41160			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>4,250,960.00</b>	<b>400</b>	<b>19,922</b>
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			237.90990	191.973	16.80	0.4848	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			174.50990	224.573	16.80	0.5152	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			232.59240	187.744	16.83	0.4773	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			179.19240	230.344	16.83	0.5227	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			227.35270	183.589	16.86	0.4697	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			183.95270	236.189	16.86	0.5303	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			97.10630	89.172	17.84	0.1632	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,174.70630	1,262.672	17.84	0.8368	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			99.51090	91.515	17.81	0.1669	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,157.11090	1,245.015	17.81	0.8331	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			98.30010	90.336	17.82	0.1651	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,165.90010	1,253.836	17.82	0.8349	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			221.31600	206.577	17.25	0.2542	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,225.91600	1,309.577	17.25	0.7458	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			224.94500	210.071	17.22	0.2578	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,209.54500	1,293.071	17.22	0.7422	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			223.12250	208.320	17.24	0.2560	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,217.72250	1,301.320	17.24	0.7440	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,282.83370	1,364.496	17.35	0.6850	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			347.74200	328.541	17.36	0.3134	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,290.64200	1,372.441	17.36	0.6866	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			345.56180	326.504	17.38	0.3118	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,298.46180	1,380.404	17.38	0.6882	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			349.93370	330.596	17.35	0.3150	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,059.71000	1,129.506	16.91	0.5761	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			597.84960	564.762	16.88	0.4274	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,046.24960	1,115.462	16.88	0.5726	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			594.57090	561.775	16.90	0.4257	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,052.97090	1,122.475	16.90	0.5743	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			591.31000	558.806	16.91	0.4239	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>4,250,960.00</b>	<b>400</b>	<b>19,922</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.67790		10.70470			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.87120		10.89780			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.08820		11.11450			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.29080		11.31820			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			4.62040	4.449	25.01	0.0163	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,809.92040	1,836.549	25.01	0.9837	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			4.54030	4.367	25.05	0.0160	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,819.84030	1,846.467	25.05	0.9840	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			4.46180	4.286	25.09	0.0158	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,829.76180	1,856.386	25.09	0.9842	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			53.51060	56.525	20.86	0.0986	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,885.71060	1,915.325	20.86	0.9014	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			52.90920	55.915	20.88	0.0977	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,895.10920	1,924.715	20.88	0.9023	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			52.31400	55.311	20.90	0.0967	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,904.51400	1,934.111	20.90	0.9033	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			357.69500	357.919	18.06	0.3674	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			973.19500	999.719	18.06	0.6326	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			355.04330	355.307	18.08	0.3652	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			980.54330	1,007.107	18.08	0.6348	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			352.41500	352.711	18.09	0.3631	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			987.91500	1,014.511	18.09	0.6369	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			711.52270	707.844	17.11	0.5336	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			673.32270	697.044	17.11	0.4664	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			707.18450	703.580	17.12	0.5313	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			678.98450	702.780	17.12	0.4687	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			702.86970	699.344	17.13	0.5291	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			684.66970	708.544	17.13	0.4709	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			269.85130		302.96190			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			14.30470		14.33560			0.0000	0.00	0	1,945
CHF / R	On	13/03/2017	Foreign Exchange Future			14.63470		14.66350			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.00460		15.03440			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			15.35490		15.38520			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			16.07760	14.812	28.08	0.0332	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,360.47760	2,390.112	28.08	0.9668	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			15.88640	14.634	28.11	0.0328	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,370.28640	2,399.934	28.11	0.9672	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			15.69800	14.459	28.14	0.0324	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,380.09800	2,409.759	28.14	0.9676	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			138.24740	139.252	24.16	0.1449	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,524.74740	2,554.552	24.16	0.8551	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			137.35160	138.361	24.17	0.1441	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,533.85160	2,563.661	24.17	0.8559	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			136.46390	137.478	24.19	0.1432	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,542.96390	2,572.778	24.19	0.8568	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			644.56380	638.919	21.57	0.3982	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,480.16380	1,504.319	21.57	0.6018	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			641.80630	636.191	21.58	0.3969	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,487.40630	1,511.590	21.58	0.6031	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			639.06180	633.471	21.60	0.3955	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,494.66180	1,518.871	21.60	0.6045	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			1,163.96780	1,148.374	20.78	0.5343	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,158.76780	1,173.474	20.78	0.4657	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			1,159.97070	1,144.394	20.79	0.5330	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,164.77070	1,179.494	20.79	0.4670	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			1,155.98200	1,140.434	20.80	0.5317	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,170.78200	1,185.534	20.80	0.4683	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			2.08760		2.08090			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.10910		2.10120			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.13440		2.12700			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.15880		2.15170			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			12.57540	12.783	26.70	0.0218	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			3,703.57540	3,636.783	26.70	0.9782	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			11.63260	11.752	26.92	0.0200	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,802.63260	3,735.752	26.92	0.9800	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			10.77370	10.817	27.15	0.0185	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,901.77370	3,834.817	27.15	0.9815	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,087.90360	4,019.579	22.07	0.9050	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			110.97470	122.749	21.89	0.1043	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,898.97470	3,831.749	21.89	0.8957	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			105.28130	116.495	21.98	0.0995	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,993.28130	3,925.495	21.98	0.9005	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			99.90360	110.579	22.07	0.0950	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,909.61510	1,872.633	19.16	0.6013	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			750.77310	786.389	19.22	0.3875	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,980.77310	1,942.389	19.22	0.6125	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			723.80920	758.180	19.29	0.3766	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,053.80920	2,014.180	19.29	0.6234	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			779.61510	816.633	19.16	0.3987	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1,529.53240	1,587.827	19.09	0.5546	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,412.53240	1,399.827	19.09	0.4454	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1,485.43320	1,542.403	19.12	0.5441	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,468.43320	1,454.403	19.12	0.4559	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			1,443.09560	1,498.854	19.17	0.5336	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,526.09560	1,510.854	19.17	0.4664	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			2.08270		2.07600			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			110.85330	116.041	21.14	0.2662	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			650.85330	589.041	21.14	0.7338	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			162.49610	172.690	20.87	0.3595	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			502.49610	445.691	20.87	0.6405	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			134.64960	142.120	21.00	0.3109	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			574.64960	515.120	21.00	0.6891	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			2.06530		2.07280			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.10970		2.11680			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.16100		2.16830			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			4,185.26900	4,260.314	30.65	0.9798	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			13.89030	13.937	29.74	0.0216	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,985.89030	4,060.937	29.74	0.9784	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			13.56720	13.613	30.19	0.0209	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,085.56720	4,160.613	30.19	0.9791	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			13.26900	13.314	30.65	0.0202	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			335.80070	334.379	19.42	0.2554	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,967.80070	2,037.379	19.42	0.7446	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			375.77000	373.816	19.24	0.2798	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,807.77000	1,876.816	19.24	0.7202	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			355.23250	353.565	19.33	0.2674	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,887.23250	1,956.565	19.33	0.7326	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			1,150.64310	1,133.504	18.55	0.5036	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,267.64310	1,323.504	18.55	0.4964	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			1,238.47800	1,219.689	18.46	0.5294	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,155.47800	1,209.689	18.46	0.4706	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			1,193.89870	1,175.950	18.51	0.5165	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,210.89870	1,265.950	18.51	0.4835	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			1.86030		1.85230			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.89310		1.88480			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.92880		1.92050			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.96180		1.95380			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			26.98630	28.971	26.57	0.0496	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,703.98630	2,625.971	26.57	0.9504	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			24.18190	25.759	26.72	0.0446	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,801.18190	2,722.759	26.72	0.9554	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			21.67830	22.902	26.86	0.0401	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,898.67830	2,819.902	26.86	0.9599	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			235.76040	258.633	23.72	0.1965	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,787.76040	2,727.633	23.72	0.8035	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			224.77250	246.751	23.85	0.1885	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,876.77250	2,815.751	23.85	0.8115	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			214.35680	235.475	23.99	0.1808	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,966.35680	2,904.475	23.99	0.8192	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			938.47520	982.481	20.53	0.4647	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,533.47520	1,494.480	20.53	0.5353	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,007.38420	1,053.747	20.33	0.4898	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,402.38420	1,365.747	20.33	0.5102	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			972.31280	1,017.490	20.43	0.4771	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,467.31280	1,429.490	20.43	0.5229	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			1,466.79070	1,521.457	19.88	0.5605	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,328.79070	1,303.457	19.88	0.4395	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,426.46250	1,479.719	19.97	0.5494	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,388.46250	1,361.719	19.97	0.4506	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,386.76090	1,438.769	20.05	0.5384	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,448.76090	1,420.769	20.05	0.4616	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			0.14100		0.14060			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14060		0.14090			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14070		0.14050			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13680		0.13980			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			10.15360		10.15800			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.29690		10.30210			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.46000		10.46520			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.61050		10.61730			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			38.43990	39.483	20.09	0.1349	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			730.43990	735.884	20.09	0.8651	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			37.36080	38.415	20.11	0.1318	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			739.36080	744.815	20.11	0.8682	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			36.30860	37.373	20.14	0.1287	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			748.30860	753.773	20.14	0.8713	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			147.42500	153.673	18.45	0.2531	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			935.32500	946.773	18.45	0.7469	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			145.66290	151.878	18.47	0.2507	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			943.56290	954.978	18.47	0.7493	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			143.92030	150.105	18.50	0.2482	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			951.82030	963.205	18.50	0.7518	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			358.85530	364.395	17.58	0.3947	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			833.65530	844.395	17.58	0.6053	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			355.86110	361.390	17.59	0.3922	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			840.66110	851.390	17.59	0.6078	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			353.00120	358.522	17.61	0.3898	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			847.80120	858.522	17.61	0.6102	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			676.82190	682.137	17.30	0.5387	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			639.52190	651.637	17.30	0.4613	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			672.38610	677.711	17.31	0.5363	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			645.08610	657.211	17.31	0.4637	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			681.28240	686.584	17.29	0.5411	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			633.98240	646.084	17.29	0.4589	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			1.32010		1.32440			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33900		1.34310			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.35340		1.35760			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.36760		1.37210			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			756.00000	799.000		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			856.00000	899.000		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			956.00000	999.000		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			769.00000	810.000		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			869.00000	910.000		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			969.00000	1,010.000		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			224.00000	266.000		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			324.00000	366.000		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			424.00000	466.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			121.00000	76.000		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			21.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			0.00000	24.000		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			79.00000	124.000		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			1.23490		1.24520			0.0000	0.00	0	50
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.23770		1.24810			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.24040		1.25070			0.0000	0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.24300		1.25320			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			1.06080		1.06970			0.0000	106,080.00	100	67
QUANTO €On	13/03/2017	Foreign Exchange Future			1.06570		1.07460			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.07090		1.07960			0.0000	0.00	0	0
QUANTO €On	18/09/2017	Foreign Exchange Future			1.07580		1.08460			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>106,080.00</b>	<b>100</b>	<b>67</b>
<b>Total QUANTO € / \$</b>											<b>106,080.00</b>	<b>100</b>	<b>67</b>
RAIN	On	19/12/2016	Foreign Exchange Future		24,173.20000		24,187.75000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future		24,603.07000		24,612.73000			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		10.13780		10.13770			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future		10.31030		10.31070			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future		10.50750		10.50630			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		4.46030	4.182	24.21	0.0167	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put		1,676.76030	1,676.382	24.21	0.9833	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call		4.38250	4.108	24.27	0.0164	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put		1,686.68250	1,686.308	24.27	0.9836	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call		4.30620	4.036	24.32	0.0161	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put		1,696.60620	1,696.236	24.32	0.9839	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		171.07050	173.382	18.07	0.2814	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		850.37050	853.082	18.07	0.7186	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		169.06400	171.358	18.09	0.2786	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		858.36400	861.058	18.09	0.7214	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		167.08120	169.357	18.11	0.2759	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		866.38120	869.057	18.11	0.7241	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		531.46820	533.070	16.70	0.5247	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		535.16820	535.570	16.70	0.4753	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		527.25100	528.829	16.71	0.5217	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		540.95100	541.329	16.71	0.4783	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		523.06380	524.618	16.73	0.5188	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		546.76380	547.118	16.73	0.4812	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			4.25200		4.26330			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.24120		4.25390			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			4.22080		4.23840			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,047.53260	1,058.630	29.51	0.9945	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.84490	0.642	29.13	0.0057	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,027.54490	1,038.642	29.13	0.9943	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.83860	0.636	29.32	0.0056	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,037.53860	1,048.636	29.32	0.9944	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.83260	0.630	29.51	0.0055	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			17.75840	17.809	17.75	0.0939	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			623.85840	636.609	17.75	0.9061	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			17.03920	17.058	17.75	0.0905	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			633.13920	645.858	17.75	0.9095	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			16.34730	16.336	17.76	0.0873	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			642.44730	655.136	17.76	0.9127	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			197.56730	194.767	16.56	0.4961	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			219.16730	233.967	16.56	0.5039	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			193.21640	190.440	16.56	0.4887	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			224.81640	239.640	16.56	0.5113	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			188.94210	186.186	16.57	0.4814	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			230.54210	245.386	16.57	0.5186	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			1.43640		1.42740			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.39020		1.38050			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.33270		1.32300			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.28340		1.27370			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 515 177 749.64</b>	<b>104,666</b>	<b>1,009,546</b>
<b>Total Options</b>												<b>19 747 620.91</b>	<b>74,827</b>	<b>2,419,165</b>
<b>Grand Total:</b>												<b>1,534,925,370.56</b>	<b>179,493</b>	<b>3,428,711</b>