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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/11/2016

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			14.13550		14.24850			0.0000	0.00	0	6,290
\$ / R On 30/11/2016 Foreign Exchange Future			14.14110		14.25310			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			14.15480		14.26720			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.15750		14.27010			0.0000	0.00	0	0
\$ / R On 09/12/2016 Foreign Exchange Future			14.16570		14.27900			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.17380		14.28790			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.17650		14.29080			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			14.17920		14.29380			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.18200		14.29670			0.0000	0.00	0	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			14.19280		14.30850			0.0000	841,235,641.60	59,272	405,878
\$ / R On 21/12/2016 Foreign Exchange Future			14.19830		14.31440			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.22030		14.33760			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.23820		14.35490			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.25910		14.37510			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.26510		14.38090			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.27700		14.39240			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.28000		14.39530			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.28600		14.40110			0.0000	814,302.00	57	169
\$ / R On 23/01/2017 Foreign Exchange Future			14.29490		14.40980			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.30090		14.41560			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.30640		14.42140			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			14.31750		14.43310			0.0000	0.00	0	3,189
\$ / R	On	17/02/2017	Foreign Exchange Future			14.36440		14.48260			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future			14.39200		14.51140			0.0000	0.00	0	2,105
\$ / R	On	13/03/2017	Foreign Exchange Future			14.43080		14.55070			0.0000	2,071,252,724.00	143,530	173,357
\$ / R	On	31/03/2017	Foreign Exchange Future			14.48060		14.60120			0.0000	0.00	0	1,176
\$ / R	On	11/04/2017	Foreign Exchange Future			14.51100		14.63210			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.51380		14.63490			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.51650		14.63770			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.53870		14.66020			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.54970		14.67140			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.70270		14.82590			0.0000	176,432.40	12	158,145
\$ / R	On	12/07/2017	Foreign Exchange Future			14.76720		14.89040			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.79240		14.91570			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.95730		15.08240			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			15.05490		15.18220			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.21260		15.34290			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.47320		15.60600			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.73390		15.86900			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>2,913,479,100.00</b>	<b>202,871</b>	<b>764,644</b>
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,448.60350	2,335.500	27.06	1.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			0.10350	0.000	27.06	0.0000	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			760.57140	651.570	25.41	0.9234	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			12.07140	16.070	25.41	0.0766	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.03730	0.062	68.99	0.0002	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,151.53730	5,264.562	68.99	0.9998	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			663.64260	560.313	22.61	0.8770	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			20.54260	29.213	22.61	0.1230	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			578.44490	478.588	20.88	0.7752	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			61.24490	73.789	20.88	0.2248	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			708.93730	604.456	20.59	0.8453	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			38.83730	46.956	20.59	0.1547	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			409.11570	326.617	21.79	0.6116	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			139.01570	169.117	21.79	0.3884	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			227.25140	170.553	22.93	0.3904	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			307.15140	363.053	22.93	0.6096	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			370.44590	294.538	21.84	0.5427	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			201.44590	238.838	21.84	0.4573	0.00	0	30,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			144.66530	105.941	23.20	0.2400	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			606.76530	682.141	23.20	0.7600	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			271.38250	211.990	21.88	0.4082	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			350.58250	405.490	21.88	0.5918	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,659.43170	1,546.840	24.00	0.9761	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			5.63170	7.640	24.00	0.0239	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,649.55790	1,537.022	23.95	0.9756	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			5.75790	7.822	23.95	0.0244	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			1,639.68690	1,527.208	23.90	0.9750	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			5.88690	8.008	23.90	0.0250	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			526.27430	440.863	22.10	0.6274	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			179.57430	208.863	22.10	0.3726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			14,108.50000	13,992.800	35.48	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	35.48	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,510.77900	2,395.313	28.03	0.9930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			2.27900	2.513	28.03	0.0070	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,814.43060	1,700.221	23.47	0.9784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			5.93060	7.421	23.47	0.0216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,725.27250	1,611.408	22.88	0.9748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			6.77250	8.608	22.88	0.0252	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,567.13500	1,454.073	21.84	0.9667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			8.63500	11.273	21.84	0.0333	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,325.22470	1,214.979	21.28	0.9389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			16.72470	22.179	21.28	0.0611	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,121.21330	1,013.103	21.02	0.8980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			32.71330	40.303	21.02	0.1020	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,058.34860	950.993	20.94	0.8815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			39.84860	48.193	20.94	0.1185	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,049.46250	942.219	20.93	0.8789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			40.96250	49.419	20.93	0.1211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,040.60120	933.469	20.92	0.8764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			42.10120	50.669	20.92	0.1236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,014.17030	907.379	20.88	0.8685	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			45.67030	54.579	20.88	0.1315	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,005.41180	898.736	20.87	0.8658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			46.91180	55.936	20.87	0.1342	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			962.02690	855.942	20.81	0.8517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			53.52690	63.142	20.81	0.1483	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			894.11160	789.027	20.72	0.8270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			65.61160	76.227	20.72	0.1730	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			877.44020	772.618	20.70	0.8205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			68.94020	79.818	20.70	0.1795	798,175.00	10,000	37,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			757.54270	658.913	20.93	0.7622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			99.04270	116.113	20.93	0.2378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			720.02870	623.208	21.01	0.7412	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			111.52870	130.408	21.01	0.2588	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			683.56820	588.655	21.09	0.7195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			125.06820	145.855	21.09	0.2805	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			669.28700	575.163	21.12	0.7106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			130.78700	152.363	21.12	0.2894	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			0.00000	523.105	21.25	0.6744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			0.00000	180.305	21.25	0.3256	3,606,104.00	20,000	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			580.79850	492.145	21.33	0.6511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			172.29850	199.345	21.33	0.3489	0.00	0	250

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	14.00	Call			517.99830	433.907	21.48	0.6038	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			209.49830	241.107	21.48	0.3962	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			488.34970	406.634	21.56	0.5799	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			229.84970	263.834	21.56	0.4201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			471.12490	390.860	21.61	0.5656	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			242.62490	278.060	21.61	0.4344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			465.47830	385.701	21.63	0.5608	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			246.97830	282.901	21.63	0.4392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			459.87720	380.589	21.64	0.5560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			251.37720	287.790	21.64	0.4440	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			448.81750	370.514	21.67	0.5465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			260.31750	297.714	21.67	0.4535	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call			0.00000	360.632	21.70	0.5369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put			0.00000	307.832	21.70	0.4631	3,078,321.00	10,000	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call			432.57750	355.763	21.72	0.5321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put			274.07750	312.963	21.72	0.4679	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			416.76020	341.447	21.77	0.5179	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			288.26020	328.647	21.77	0.4821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			406.44900	332.141	21.80	0.5084	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			297.94900	339.341	21.80	0.4916	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			391.32970	319.219	21.89	0.4943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			312.82970	356.419	21.89	0.5057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			381.48010	310.839	21.95	0.4850	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			322.98010	368.039	21.95	0.5150	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			357.66140	290.695	22.10	0.4621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			349.16140	397.895	22.10	0.5379	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			344.56750	279.148	22.20	0.4486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			366.06750	416.348	22.20	0.5514	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			340.29190	275.388	22.23	0.4441	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			371.79190	422.588	22.23	0.5559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			319.58080	257.235	22.38	0.4222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			401.08080	454.434	22.38	0.5778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			315.56890	253.731	22.41	0.4179	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			407.06890	460.931	22.41	0.5821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			296.15090	236.832	22.56	0.3967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			437.65090	494.032	22.56	0.6033	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			277.77550	220.937	22.71	0.3761	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			469.27550	528.137	22.71	0.6239	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			274.22160	217.874	22.74	0.3721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			475.72160	535.074	22.74	0.6279	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			244.00050	191.981	23.02	0.3371	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			535.50050	599.181	23.02	0.6629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			234.60810	183.992	23.11	0.3259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			556.10810	621.192	23.11	0.6741	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			225.54260	176.308	23.20	0.3150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			577.04260	643.508	23.20	0.6850	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
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		216.79540	168.921	23.29	0.3044	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		598.29540	666.121	23.29	0.6956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		213.94860	166.523	23.32	0.3009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		605.44860	673.723	23.32	0.6991	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		187.31190	144.230	23.63	0.2677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		678.81190	751.430	23.63	0.7323	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		182.36800	140.122	23.69	0.2614	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		693.86800	767.322	23.69	0.7386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		172.84200	132.236	23.81	0.2492	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		724.34200	799.436	23.81	0.7508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		161.59080	122.919	23.96	0.2346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		763.09080	840.119	23.96	0.7654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		146.99970	110.641	24.14	0.2150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		818.49970	897.841	24.14	0.7850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		143.06780	107.351	24.19	0.2096	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		834.56780	914.551	24.19	0.7904	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		124.48870	92.237	24.46	0.1845	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		915.98870	999.437	24.46	0.8155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		108.21270	79.164	24.72	0.1620	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		999.71270	1,086.364	24.72	0.8380	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		106.70250	77.960	24.74	0.1599	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,008.20250	1,095.160	24.74	0.8401	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		96.68300	70.009	24.93	0.1457	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,068.18300	1,157.209	24.93	0.8543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		81.59160	58.176	25.24	0.1241	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,173.09160	1,265.376	25.24	0.8759	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		72.84000	51.401	25.45	0.1113	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,244.34000	1,338.601	25.45	0.8887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		70.80050	49.833	25.50	0.1083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,262.30050	1,357.033	25.50	0.8917	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		64.09930	44.709	25.68	0.0984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,325.59930	1,421.909	25.68	0.9016	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		54.82400	37.794	25.98	0.0846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,426.32400	1,524.994	25.98	0.9154	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		45.98050	31.515	26.32	0.0718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,537.48050	1,638.715	26.32	0.9282	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		45.28130	31.043	26.35	0.0708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,546.78130	1,648.243	26.35	0.9292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		42.58550	29.224	26.46	0.0670	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,584.08550	1,686.424	26.46	0.9330	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		41.93620	28.787	26.49	0.0661	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,593.43620	1,695.987	26.49	0.9339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		33.79500	23.328	26.88	0.0545	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,725.29500	1,830.528	26.88	0.9455	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		28.50020	19.799	27.19	0.0469	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		1,830.00020	1,936.999	27.19	0.9531	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	16.20	Call		24.78150	17.328	27.45	0.0414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,916.28150	2,024.528	27.45	0.9586	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		20.88230	14.741	27.76	0.0356	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,022.38230	2,131.941	27.76	0.9644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		18.14970	12.928	28.01	0.0315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,109.64970	2,220.128	28.01	0.9685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		16.27330	11.683	28.21	0.0286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,177.77330	2,288.883	28.21	0.9714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		14.82040	10.717	28.38	0.0264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,236.32040	2,347.917	28.38	0.9736	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		14.36560	10.414	28.43	0.0257	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,255.86560	2,367.614	28.43	0.9743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		11.55090	8.535	28.83	0.0213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,393.05090	2,505.735	28.83	0.9787	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		10.35950	7.735	29.02	0.0194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,461.85950	2,574.935	29.02	0.9806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		10.19970	7.628	29.05	0.0191	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,471.69970	2,584.828	29.05	0.9809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		9.29220	7.016	29.22	0.0177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,530.79220	2,644.216	29.22	0.9823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		8.20810	6.281	29.45	0.0159	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,609.70810	2,723.481	29.45	0.9841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		7.71530	5.946	29.56	0.0151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,649.21530	2,763.146	29.56	0.9849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		7.59690	5.865	29.59	0.0149	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,659.09690	2,773.065	29.59	0.9851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		7.14160	5.553	29.70	0.0141	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,698.64160	2,812.753	29.70	0.9859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		5.12180	4.610	32.08	0.0112	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,086.62180	3,201.810	32.08	0.9888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		4.91660	4.467	32.80	0.0106	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,196.41660	3,311.667	32.80	0.9894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		4.89920	4.455	32.87	0.0106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,206.39920	3,321.655	32.87	0.9894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		4.65920	4.289	33.86	0.0100	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,356.15920	3,471.489	33.86	0.9900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		4.61580	4.259	34.05	0.0099	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,386.11580	3,501.459	34.05	0.9901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		4.57370	4.230	34.25	0.0097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,416.07370	3,531.430	34.25	0.9903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		4.24100	4.006	36.10	0.0089	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,695.74100	3,811.207	36.10	0.9911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		4.21100	3.987	36.29	0.0088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,725.71100	3,841.187	36.29	0.9912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		4.18190	3.968	36.49	0.0087	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,755.68190	3,871.168	36.49	0.9913	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			4.14470	3.944	36.75	0.0086	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,795.64470	3,911.144	36.75	0.9914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			4.12680	3.932	36.89	0.0085	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,815.62680	3,931.132	36.89	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3.90660	3.796	38.80	0.0079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,105.40660	4,220.996	38.80	0.9921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			3.88150	3.781	39.06	0.0078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,145.38150	4,260.982	39.06	0.9922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			2.42350	1.895	39.06	0.0042	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,583.92350	4,699.095	39.06	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			2.10340	1.640	39.06	0.0036	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,673.60340	4,788.840	39.06	0.9964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			2.03790	1.588	39.06	0.0035	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,693.53790	4,808.788	39.06	0.9965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1.60490	1.245	39.06	0.0028	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,843.10490	4,958.445	39.06	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			1.36650	1.056	39.06	0.0024	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,942.86650	5,058.256	39.06	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.65270	0.498	39.06	0.0012	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,392.15270	5,507.698	39.06	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.60030	0.457	39.06	0.0011	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,442.10030	5,557.657	39.06	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.54280	0.413	39.06	0.0010	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,502.04280	5,617.613	39.06	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.42850	0.324	39.06	0.0008	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,641.92850	5,757.524	39.06	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.34330	0.259	39.06	0.0007	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,771.84330	5,887.459	39.06	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.29930	0.225	39.06	0.0006	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,851.79930	5,967.425	39.06	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.23490	0.176	39.06	0.0005	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,991.73490	6,107.376	39.06	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.21170	0.158	39.06	0.0004	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,051.71170	6,167.358	39.06	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.09730	0.072	39.06	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,491.59730	6,607.272	39.06	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.08140	0.060	39.06	0.0002	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,591.58140	6,707.260	39.06	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.06790	0.050	39.06	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,691.56790	6,807.250	39.06	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.04390	0.032	39.06	0.0001	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,931.54390	7,047.232	39.06	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.03930	0.029	39.06	0.0001	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,991.53930	7,107.229	39.06	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00150	0.001	39.06	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,701.50150	8,817.201	39.06	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00000	0.000	39.06	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,631.50000	12,747.200	39.06	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		415.78430	341.384	21.74	0.5069	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		311.38430	353.084	21.74	0.4931	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		347.18890	286.511	21.68	0.4178	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		469.58890	526.211	21.68	0.5822	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		548.12800	469.649	20.45	0.5691	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		293.22800	331.449	20.45	0.4309	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call		835.18940	744.226	19.61	0.7215	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put		160.08940	185.126	19.61	0.2785	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		682.32420	600.026	19.96	0.6308	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		251.42420	284.926	19.96	0.3692	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		78.07870	59.262	24.78	0.0979	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		1,867.17870	1,964.162	24.78	0.9021	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call		544.50580	472.691	20.16	0.5324	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		382.10580	425.691	20.16	0.4676	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		525.27420	455.319	20.23	0.5159	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		409.97420	455.319	20.23	0.4841	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		872.34120	782.375	19.39	0.7146	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		181.24120	206.375	19.39	0.2854	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		667.42400	586.847	19.73	0.5965	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		317.62400	351.947	19.73	0.4035	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		658.00730	578.134	19.86	0.5838	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		342.40730	377.234	19.86	0.4162	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		139.12650	111.601	23.77	0.1565	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,613.52650	1,700.701	23.77	0.8435	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		850.52270	760.684	19.48	0.6831	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		229.12270	254.284	19.48	0.3169	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		516.36390	447.588	20.44	0.4842	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		504.96390	551.188	20.44	0.5158	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		311.48550	262.125	21.82	0.3127	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		948.38550	1,014.626	21.82	0.6873	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		758.67970	673.351	19.67	0.6255	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		305.57970	335.851	19.67	0.3745	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		663.75540	583.269	19.91	0.5709	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		380.65540	415.769	19.91	0.4291	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		669.49030	587.448	20.23	0.5322	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		506.89030	543.048	20.23	0.4678	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		400.66740	341.974	21.63	0.3534	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		948.06740	1,007.574	21.63	0.6466	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		1,043.42960	942.683	19.27	0.6972	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		272.02960	290.683	19.27	0.3028	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,098.89770	997.687	19.26	0.6943	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		298.19770	316.887	19.26	0.3057	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		739.06950	656.335	20.22	0.5299	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		588.36950	625.535	20.22	0.4701	0.00	0	45,132



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	13.50	Call			1,272.42000	1,166.061	19.12	0.7533	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			221.72000	235.261	19.12	0.2467	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			1,132.38120	1,030.069	19.23	0.7065	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			281.68120	299.269	19.23	0.2935	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			0.00000	440.966	21.28	0.3932	220,482.90	500	500
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			0.00000	1,010.166	21.28	0.6068	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			890.64360	799.596	19.77	0.6053	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			439.94360	468.796	19.77	0.3947	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			787.01560	701.464	20.07	0.5547	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			536.31560	570.664	20.07	0.4453	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			405.03870	350.099	21.94	0.3264	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,204.33870	1,269.299	21.94	0.6736	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			693.62580	614.237	20.38	0.5054	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			642.92580	683.437	20.38	0.4946	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			630.98570	556.399	20.65	0.4699	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			730.28570	775.599	20.65	0.5301	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			325.87980	279.137	22.62	0.2698	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,475.17980	1,548.337	22.62	0.7302	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			436.92370	378.646	21.71	0.3481	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,116.22370	1,177.846	21.71	0.6519	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			407.57880	352.390	21.92	0.3282	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,196.87880	1,261.590	21.92	0.6718	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			235.88450	198.571	23.52	0.2015	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,905.18450	1,987.771	23.52	0.7985	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			402.51810	347.823	21.96	0.3246	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,211.81810	1,277.023	21.96	0.6754	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			373.49550	321.714	22.19	0.3042	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,302.79550	1,370.914	22.19	0.6958	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			145.44380	119.795	24.76	0.1289	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,594.74380	2,688.995	24.76	0.8711	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			317.94560	272.074	22.70	0.2640	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,507.24560	1,581.274	22.70	0.7360	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			306.43070	261.841	22.81	0.2554	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,555.73070	1,631.041	22.81	0.7446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			76.46480	58.458	27.83	0.0642	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,965.76480	4,067.658	27.83	0.9358	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			0.00000	165.193	23.96	0.1716	165,193.50	1,000	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			0.00000	2,234.394	23.96	0.8284	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			169.43340	140.492	24.36	0.1487	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,368.73340	2,459.692	24.36	0.8513	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			10.96070	6.546	28.66	0.0090	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,700.26070	6,815.746	28.66	0.9910	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			120.79710	98.709	25.25	0.1081	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,880.09710	2,977.909	25.25	0.8919	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			76.71970	58.699	27.81	0.0645	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,956.01970	4,057.899	27.81	0.9355	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		9.47190	5.578	28.66	0.0078	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,878.77190	6,994.778	28.66	0.9922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		61.56740	43.272	28.66	0.0483	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,510.86740	4,612.472	28.66	0.9517	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		46.54470	31.873	28.66	0.0370	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,875.84470	4,981.073	28.66	0.9630	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		2,382.07590	2,269.960	19.83	0.9441	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		31.37590	39.160	19.83	0.0559	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		2,103.36590	1,991.225	19.46	0.9180	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		52.66590	60.425	19.46	0.0820	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		1,663.39350	1,548.349	18.85	0.8546	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		112.69350	117.549	18.85	0.1454	0.00	0	91,132
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call		718.71220	640.930	20.54	0.4931	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put		737.51220	780.330	20.54	0.5069	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call		1,103.45150	1,007.606	19.49	0.6528	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put		411.35150	436.606	19.49	0.3472	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		207.38030	176.155	24.23	0.1630	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		2,592.48030	2,682.355	24.23	0.8370	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		1,101.81810	1,006.172	19.51	0.6508	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		416.91810	442.372	19.51	0.3492	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call		1,112.20890	1,016.246	19.50	0.6532	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put		414.50890	439.746	19.50	0.3468	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call		944.70080	856.501	19.98	0.5745	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put		594.50080	627.801	19.98	0.4255	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		281.50750	242.982	23.53	0.2079	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,280.10750	2,363.282	23.53	0.7921	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call		1,245.60700	1,143.450	19.24	0.6864	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put		374.20700	393.750	19.24	0.3136	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		1,069.00840	975.779	19.65	0.6216	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		497.60840	526.078	19.65	0.3784	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		647.27590	577.291	21.05	0.4271	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,035.87590	1,087.591	21.05	0.5729	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		1,232.07540	1,139.907	19.59	0.6249	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		586.17540	617.207	19.59	0.3751	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,205.81620	1,114.600	19.66	0.6156	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		609.91620	641.900	19.66	0.3844	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		1,072.58510	986.542	20.02	0.5665	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		746.68510	783.842	20.02	0.4335	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		904.30860	825.876	20.54	0.4985	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		968.40860	1,013.176	20.54	0.5015	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,269.68250	1,176.200	19.50	0.6378	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		553.78250	583.500	19.50	0.3622	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		691.59410	625.531	21.36	0.4029	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,365.69410	1,422.831	21.36	0.5971	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		688.57050	622.752	21.38	0.4015	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,372.67050	1,430.052	21.38	0.5985	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			1,154.80630	1,065.494	19.79	0.5973	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			658.90630	692.794	19.79	0.4027	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			682.56480	617.236	21.41	0.3986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,386.66480	1,444.535	21.41	0.6014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			612.87930	552.610	21.77	0.3644	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,566.97930	1,629.910	21.77	0.6356	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			0.00000	654.342	21.22	0.4175	3,271,710.00	5,000	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			0.00000	1,351.642	21.22	0.5825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			592.35950	533.543	21.89	0.3540	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,626.45950	1,690.843	21.89	0.6460	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			558.26110	501.921	22.10	0.3365	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,732.36110	1,799.221	22.10	0.6635	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			685.56080	619.987	21.39	0.4000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,379.66080	1,437.287	21.39	0.6000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			500.64420	447.742	22.46	0.3059	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,934.74420	2,005.042	22.46	0.6941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			409.85520	363.678	23.04	0.2567	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,313.95520	2,390.978	23.04	0.7433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			594.88070	535.885	21.88	0.3553	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,618.98070	1,683.185	21.88	0.6447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			236.90320	209.882	25.15	0.1559	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,561.00320	3,657.182	25.15	0.8441	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			205.39090	181.532	26.11	0.1346	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,029.49090	4,128.832	26.11	0.8654	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			535.25160	480.635	22.25	0.3245	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,809.35160	1,877.935	22.25	0.6755	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,412.42160	1,310.667	19.24	0.6820	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			456.52160	477.967	19.24	0.3180	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			141.78560	117.125	26.97	0.0911	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,025.88560	5,124.425	26.97	0.9089	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			244.14740	216.420	24.96	0.1607	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,468.24740	3,563.720	24.96	0.8393	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,017.28720	1,902.568	18.44	0.8294	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			191.38720	199.868	18.44	0.1706	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,437.34290	1,334.985	19.21	0.6892	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			441.44290	462.285	19.21	0.3108	0.00	0	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,447.81780	1,348.072	19.29	0.6726	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			507.41780	530.872	19.29	0.3274	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			292.83390	263.558	24.60	0.1826	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,382.43390	3,476.358	24.60	0.8174	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			1,158.39980	1,073.230	20.04	0.5709	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			802.69980	840.830	20.04	0.4291	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,526.59640	1,433.288	19.41	0.6463	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			664.19640	695.988	19.41	0.3537	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			716.30090	659.945	22.12	0.3598	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,033.90090	2,102.645	22.12	0.6402	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	13.75	Call			1,805.78610	1,706.315	19.06	0.7169	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			352.66730	375.967	18.77	0.2323	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			427.81870	389.873	23.99	0.2288	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,345.41870	3,432.573	23.99	0.7712	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,513.62610	2,398.972	17.89	0.8567	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			181.22610	191.672	17.89	0.1433	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,808.52370	2,888.292	23.24	0.7273	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			519.25920	474.038	23.25	0.2720	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,816.85920	2,896.738	23.25	0.7280	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,320.96040	2,210.706	18.23	0.8242	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			238.56040	253.406	18.23	0.1758	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			2,035.06730	1,933.267	18.77	0.7677	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,344.94590	2,418.023	22.58	0.6791	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			587.27490	537.704	22.81	0.3031	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,504.87490	2,580.404	22.81	0.6969	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.38	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			984.917.60000	985,042.700	26.38	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			520.92370	475.592	23.24	0.2727	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			709.58590	745.511	19.54	0.3691	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1,396.23780	1,310.334	19.73	0.6082	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			783.83780	823.034	19.73	0.3918	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			517.60130	472.487	23.26	0.2712	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,825.20130	2,905.187	23.26	0.7288	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			627.34590	575.323	22.58	0.3209	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			473.38610	499.015	19.06	0.2831	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,799.45500	1,700.101	19.06	0.7154	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			477.05500	502.801	19.06	0.2846	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			581.53190	532.319	22.85	0.3005	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,529.13190	2,605.019	22.85	0.6995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,471.98590	1,382.811	19.54	0.6309	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,353.53940	1,271.605	20.09	0.5720	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			981.33940	1,026.705	20.09	0.4280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,674.92960	1,583.914	19.78	0.6280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			862.02960	901.314	19.78	0.3720	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,089.76400	1,020.191	21.44	0.4536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,746.86400	1,807.591	21.44	0.5464	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			865.99790	806.609	22.34	0.3749	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,343.09790	2,414.009	22.34	0.6251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			772.83910	717.970	22.79	0.3400	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,669.93910	2,745.370	22.79	0.6600	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,690.27140	1,598.240	19.74	0.6319	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			847.37140	885.640	19.74	0.3681	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			760.55660	706.325	22.86	0.3353	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,717.65660	2,793.725	22.86	0.6647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			758.53560	704.408	22.87	0.3346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,725.63560	2,801.808	22.87	0.6654	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			932.83160	870.516	22.04	0.3993	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,139.93160	2,207.915	22.04	0.6007	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,965.65350	1,866.593	19.29	0.6970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			622.75350	653.993	19.29	0.3030	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			624.71650	577.857	23.68	0.2818	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,341.81650	3,425.257	23.68	0.7182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			762.59040	708.249	22.85	0.3361	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,709.69040	2,785.649	22.85	0.6639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,378.13170	2,269.833	18.64	0.7804	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			385.23170	407.233	18.64	0.2196	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,357.68380	2,249.908	18.67	0.7766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			394.78380	417.308	18.67	0.2234	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			958.88650	901.699	22.98	0.3691	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,852.88650	2,928.499	22.98	0.6309	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			956.69180	899.598	22.99	0.3684	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,860.69180	2,936.398	22.99	0.6316	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			961.09460	903.807	22.97	0.3699	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,845.09460	2,920.607	22.97	0.6301	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,153.49960	1,092.793	23.02	0.3966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,974.49960	3,048.893	23.02	0.6034	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,151.13700	1,090.532	23.03	0.3959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,982.13700	3,056.632	23.03	0.6041	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,148.78060	1,088.270	23.03	0.3953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,989.78060	3,064.370	23.03	0.6047	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,824.87500	2,718.894	19.64	0.7591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			595.87500	624.994	19.64	0.2409	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>11,139,986.40</b>	<b>46,500</b>	<b>2,435,002</b>
<b>Total \$ / R</b>												<b>2,924,619,086.40</b>	<b>249,371</b>	<b>3,199,646</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.19280		14.30850			0.0000	156,120.80	11	444
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.43080		14.55070			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.70270		14.82590			0.0000	0.00	0	55
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.95730		15.08240			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>156,120.80</b>	<b>11</b>	<b>590</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			14,502.03690	10,898.448	24.17	0.2123	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			82,652.03690	90,618.448	24.17	0.7877	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			14,306.77890	10,735.099	24.19	0.2096	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			83,456.77890	91,455.099	24.19	0.7904	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			14,110.12860	10,574.057	24.22	0.2070	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			84,260.12860	92,294.057	24.22	0.7930	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			14,632.76070	12,055.341	24.74	0.1296	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			258,562.76070	267,975.341	24.74	0.8704	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			14,544.38170	11,979.497	24.76	0.1289	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			259,474.38170	268,899.497	24.76	0.8711	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	13/03/2017	Foreign Exchange Option		17.01	Call			14,456.59690	11,904.019	24.78	0.1281	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			260,386.59690	269,824.019	24.78	0.8719	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Call			47,816.26990	42,629.571	22.59	0.2936	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put			202,226.26990	209,359.571	22.59	0.7064	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Call			47,610.28470	42,440.234	22.61	0.2925	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Put			203,020.28470	210,170.234	22.61	0.7075	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			47,405.26700	42,252.204	22.62	0.2914	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			203,815.26700	210,982.204	22.62	0.7086	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Call			109,759.91810	102,203.446	20.60	0.5085	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.16	Put			117,519.91810	122,473.446	20.60	0.4915	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Call			110,537.38730	102,948.837	20.58	0.5113	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.14	Put			116,297.38730	121,218.837	20.58	0.4887	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.15	Call			110,147.94350	102,575.710	20.59	0.5099	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option		15.15	Put			116,907.94350	121,845.710	20.59	0.4901	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>156,120.80</b>	<b>11</b>	<b>590</b>
£ / R	On	02/12/2016	Foreign Exchange Future			17.58890		17.79320			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			17.63520		17.84370			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.64960		17.85940			0.0000	15,037,459.20	852	44,459
£ / R	On	31/01/2017	Foreign Exchange Future			17.83160		18.04170			0.0000	0.00	0	12
£ / R	On	13/03/2017	Foreign Exchange Future			17.98850		18.20440			0.0000	0.00	0	9,144
£ / R	On	25/04/2017	Foreign Exchange Future			18.15620		18.37430			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.36840		18.58820			0.0000	0.00	0	19,992
£ / R	On	18/09/2017	Foreign Exchange Future			18.72650		18.94970			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			19.09050		19.32210			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>15,037,459.20</b>	<b>852</b>	<b>73,746</b>
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			813.32780	634.951	22.41	0.8173	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			40.12780	66.051	22.41	0.1827	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			1,190.40020	997.721	20.17	0.8646	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			46.70020	62.521	20.17	0.1354	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,980.46610	1,773.361	21.40	0.9666	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			11.06610	13.761	21.40	0.0334	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			4.87740	4.279	36.92	0.0076	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,785.47740	4,994.680	36.92	0.9924	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			63.73910	43.195	24.38	0.0830	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,594.33910	1,783.595	24.38	0.9170	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.92570	0.569	38.63	0.0011	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,601.52570	6,810.969	38.63	0.9989	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.02710	0.015	38.63	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,080.62710	9,290.415	38.63	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			437.43190	334.583	21.08	0.4525	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			378.03190	484.983	21.08	0.5475	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			4.87230	4.277	36.98	0.0075	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	22.65	Put			4,795.47230	5,004.677	36.98	0.9925	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			4.72860	3.926	38.63	0.0067	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,155.32860	5,364.326	38.63	0.9933	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			730.80530	584.027	20.27	0.6519	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			171.40530	234.427	20.27	0.3481	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			6.14470	4.975	30.17	0.0104	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,556.74470	3,765.375	30.17	0.9896	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			4.88240	4.282	36.87	0.0076	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,775.48240	4,984.682	36.87	0.9924	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			462.24570	354.308	20.96	0.4717	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			352.84570	454.708	20.96	0.5283	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			350.87900	264.775	21.55	0.3798	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			491.47900	615.176	21.55	0.6202	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			219.29540	160.734	22.52	0.2552	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			769.89540	921.134	22.52	0.7448	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,158.82470	969.879	19.55	0.8411	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			59.42470	80.279	19.55	0.1589	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			852.91670	693.326	20.04	0.7175	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			123.51670	173.726	20.04	0.2825	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			664.12590	525.307	20.40	0.6120	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			204.72590	275.707	20.40	0.3880	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,348.63770	1,185.883	18.95	0.7632	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			166.93770	214.283	18.95	0.2368	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			25.18200	20.822	24.59	0.0238	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,570.78200	5,782.322	24.59	0.9762	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			24.97830	20.651	24.59	0.0236	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,580.57830	5,792.151	24.59	0.9764	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			25.38730	20.994	24.59	0.0240	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,560.98730	5,772.494	24.59	0.9760	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			78.63300	63.953	25.32	0.0538	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,684.33300	5,887.753	25.32	0.9462	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			159.39020	141.582	25.11	0.0936	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,601.19020	5,803.182	25.11	0.9064	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			158.98970	140.927	25.11	0.0933	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,610.78970	5,812.527	25.11	0.9067	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			159.78970	142.241	25.11	0.0940	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,591.58970	5,793.841	25.11	0.9060	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,737.82420	1,604.670	18.19	0.6264	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			788.12420	878.170	18.19	0.3736	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,732.40690	1,599.579	18.20	0.6251	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			792.70690	883.079	18.20	0.3749	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,743.51600	1,609.776	18.18	0.6277	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			783.81600	873.276	18.18	0.3723	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			375.60410	338.513	23.46	0.1553	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,203.50410	6,398.013	23.46	0.8447	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			374.46930	337.471	23.46	0.1549	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,212.36930	6,406.971	23.46	0.8451	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			376.74210	339.559	23.46	0.1557	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,194.64210	6,389.059	23.46	0.8443	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>15,037,459.20</b>	<b>852</b>	<b>95,007</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12787		0.12896			0.0000	0.00	0	11,025
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13063		0.13174			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13373		0.13488			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13670		0.13785			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,025</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	34.67	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			28,103.90000	28,213.200	34.67	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	34.67	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			29,103.90000	29,213.200	34.67	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	34.67	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			30,103.90000	30,213.200	34.67	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			341.64230	296.280	22.26	0.3074	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,167.34230	1,233.680	22.26	0.6926	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			164.59290	139.093	23.87	0.1624	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,990.29290	2,076.493	23.87	0.8376	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			78.13680	64.833	25.24	0.0826	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,903.83680	3,002.233	25.24	0.9174	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			428.72810	383.414	23.21	0.2858	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,940.42810	2,010.114	23.21	0.7142	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			265.38320	233.361	24.27	0.1882	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,777.08320	2,860.061	24.27	0.8118	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			163.78470	142.176	25.18	0.1222	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,675.48470	3,768.876	25.18	0.8778	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			716.47300	661.213	23.44	0.3704	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,931.17300	1,991.213	23.44	0.6296	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			497.89370	454.998	24.36	0.2735	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,712.59370	2,784.998	24.36	0.7265	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			340.46990	307.704	24.99	0.1979	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,555.16990	3,637.704	24.99	0.8021	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,025</b>
€ / R	On	25/11/2016	Foreign Exchange Future			15.01560		15.12420			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.01900		15.13270			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.08850		15.20460			0.0000	12,131,154.00	804	58,748
€ / R	On	31/01/2017	Foreign Exchange Future			15.07490		15.18730			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.35060		15.47100			0.0000	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 Future			15.41310		15.53400			0.0000	2,774,358.00	180	29,887
€ / R	On	19/06/2017	Foreign Exchange Future			15.78030		15.90380			0.0000	236,704.50	15	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			16.12970		16.25420			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.47940		16.60810			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>15,142,216.50</b>	<b>999</b>	<b>168,642</b>
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			114.16320	63.117	25.48	0.2928	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			199.96320	257.517	25.48	0.7072	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			6.75290	5.746	30.99	0.0257	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,114.05290	1,226.746	30.99	0.9743	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,266.61450	1,359.173	23.81	0.8952	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			61.65040	40.589	24.04	0.0909	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,357.05040	1,452.089	24.04	0.9091	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			34.48330	22.317	25.19	0.0526	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,729.88330	1,833.817	25.19	0.9474	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,825.20730	1,930.847	25.50	0.9540	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			29.37660	19.074	25.53	0.0454	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,834.77660	1,940.574	25.53	0.9546	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.76690	0.641	38.94	0.0015	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,596.16690	5,712.141	38.94	0.9985	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			71.21450	47.673	23.81	0.1048	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.12630	0.105	38.94	0.0003	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,695.52630	6,811.605	38.94	0.9997	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			30.24440	19.623	25.47	0.0466	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,815.64440	1,921.124	25.47	0.9534	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			29.80730	19.347	25.50	0.0460	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			473.33220	407.792	19.32	0.4471	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			586.03220	632.892	19.32	0.5529	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			512.09860	446.004	20.00	0.4174	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			801.09860	855.404	20.00	0.5826	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,266.34180	3,371.274	24.24	0.9167	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,423.63990	1,315.657	18.45	0.7845	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			189.63990	202.557	18.45	0.2155	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,256.84960	3,361.720	24.23	0.9162	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			1,070.22380	973.734	18.65	0.6722	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			336.22380	360.633	18.65	0.3278	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			505.89550	442.360	20.18	0.3897	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			971.89550	1,029.260	20.18	0.6103	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			90.34180	74.374	24.24	0.0833	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			240.04570	203.349	22.07	0.2043	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			1,876.04570	1,960.249	22.07	0.7957	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			91.36080	75.271	24.21	0.0842	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,247.36080	3,352.171	24.21	0.9158	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			90.84960	74.820	24.23	0.0838	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			812.49980	736.573	19.82	0.4504	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,168.69980	1,216.273	19.82	0.5496	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	19.18	Call			234.14560	208.091	23.33	0.1546	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,510.34560	3,607.791	23.33	0.8454	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			233.44950	207.471	23.35	0.1541	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,519.64950	3,617.171	23.35	0.8459	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			232.75680	206.855	23.37	0.1537	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,528.95680	3,626.555	23.37	0.8463	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			2,030.13620	1,914.884	18.30	0.8098	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			236.33620	244.584	18.30	0.1902	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,606.18490	3,694.559	22.87	0.7886	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			399.17020	363.542	22.89	0.2110	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,614.97020	3,703.842	22.89	0.7890	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			397.96000	362.828	22.91	0.2105	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,623.76000	3,713.128	22.91	0.7895	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			400.38490	364.259	22.87	0.2114	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,357.60690	2,419.419	21.07	0.6221	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			903.19280	836.455	21.08	0.3770	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,365.09280	2,427.055	21.08	0.6230	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			908.22240	841.197	21.06	0.3788	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,350.12240	2,411.797	21.06	0.6212	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			905.70690	838.819	21.07	0.3779	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>15,142,216.50</b>	<b>999</b>	<b>178,194</b>
AUS / R	On	19/12/2016	Foreign Exchange Future			10.49540		10.52080			0.0000	703,191.80	67	11,221
AUS / R	On	13/03/2017	Foreign Exchange Future			10.64940		10.67660			0.0000	0.00	0	10,610
AUS / R	On	19/06/2017	Foreign Exchange Future			10.82630		10.85490			0.0000	0.00	0	91
AUS / R	On	18/09/2017	Foreign Exchange Future			10.99380		11.02180			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.16250		11.19310			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>703,191.80</b>	<b>67</b>	<b>21,922</b>
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			137.18450	119.308	16.59	0.3736	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			276.38450	283.908	16.59	0.6264	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			133.75790	116.106	16.62	0.3660	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			282.95790	290.706	16.62	0.6340	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			130.40280	112.974	16.65	0.3585	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			289.60280	297.574	16.65	0.6415	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			74.84550	63.062	17.52	0.1280	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,338.24550	1,353.662	17.52	0.8720	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			73.89030	62.134	17.53	0.1264	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,347.29030	1,362.734	17.53	0.8736	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			72.94640	61.220	17.54	0.1248	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,356.34640	1,371.820	17.54	0.8752	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			180.43460	166.016	17.13	0.2194	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,395.53460	1,409.716	17.13	0.7806	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			183.55310	168.985	17.10	0.2228	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	19/06/2017	Foreign Exchange Option	12.05	Put			1,378.65310	1,392.685	17.10	0.7772	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			181.98690	167.495	17.12	0.2211	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,387.08690	1,401.195	17.12	0.7789	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,445.23280	1,457.726	17.28	0.7159	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			295.09380	279.640	17.29	0.2825	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,453.29380	1,465.840	17.29	0.7175	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			293.16840	277.767	17.30	0.2810	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,461.36840	1,473.967	17.30	0.7190	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			297.03280	281.526	17.28	0.2841	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,201.90480	1,212.720	16.92	0.6057	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			520.58620	500.703	16.89	0.3977	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,187.48620	1,198.203	16.89	0.6023	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			517.78740	497.951	16.90	0.3960	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,194.68740	1,205.451	16.90	0.6040	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			515.00480	495.220	16.92	0.3943	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>703,191.80</b>	<b>67</b>	<b>21,922</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.59800		10.66480			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.78680		10.85640			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.00200		11.07260			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.20490		11.27510			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			3.56610	2.660	26.07	0.0106	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,848.76610	1,914.660	26.07	0.9894	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			3.51010	2.629	26.14	0.0105	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,858.71010	1,924.629	26.14	0.9895	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			3.45530	2.598	26.21	0.0103	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,868.65530	1,934.598	26.21	0.9897	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			53.99260	41.851	20.49	0.0793	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,927.59260	1,985.051	20.49	0.9207	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			53.40930	41.356	20.50	0.0785	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,937.00930	1,994.556	20.50	0.9215	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			52.83270	40.866	20.52	0.0776	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,946.43270	2,004.066	20.52	0.9224	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			352.13160	318.159	17.94	0.3430	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,009.53160	1,046.159	17.94	0.6570	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			349.53690	315.736	17.95	0.3409	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,016.93690	1,053.736	17.95	0.6591	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			346.96190	313.333	17.97	0.3388	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,024.36190	1,061.333	17.97	0.6612	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			699.02730	654.575	17.02	0.5135	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			703.92730	729.675	17.02	0.4865	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			694.77630	650.547	17.03	0.5113	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
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			709.67630	735.647	17.03	0.4887	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			690.54820	646.543	17.05	0.5090	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			715.44820	741.643	17.05	0.4910	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			362.25810		308.72530			0.0000	0.00	0	20,000
<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			14.06190		14.18410			0.0000	0.00	0	1,945
CHF / R	On	13/03/2017	Foreign Exchange Future			14.38260		14.50930			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.74710		14.87670			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			15.09490		15.22580			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			10.68560	6.827	29.19	0.0174	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,506.58560	2,624.927	29.19	0.9826	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			10.55620	6.745	29.23	0.0172	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,516.45620	2,634.845	29.23	0.9828	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			10.42830	6.664	29.26	0.0170	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,526.32830	2,644.764	29.26	0.9830	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			121.39720	98.232	24.07	0.1121	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,662.09720	2,765.632	24.07	0.8879	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			120.60930	97.561	24.08	0.1114	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,671.30930	2,774.961	24.08	0.8886	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			119.82690	96.896	24.10	0.1108	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,680.52690	2,784.296	24.10	0.8892	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			590.63990	529.504	21.49	0.3557	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,583.93990	1,652.404	21.49	0.6443	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			588.09150	527.153	21.50	0.3544	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,591.39150	1,660.054	21.50	0.6456	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			585.55090	524.811	21.52	0.3531	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,598.85090	1,667.711	21.52	0.6469	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			1,078.92170	994.978	20.57	0.4972	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,233.12170	1,280.078	20.57	0.5028	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			1,075.13360	991.369	20.58	0.4958	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,239.33360	1,286.469	20.58	0.5042	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			1,071.35920	987.773	20.59	0.4945	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,245.55920	1,292.873	20.59	0.5055	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>

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 Future			2.05100		2.06840			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.07210		2.08940			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.09780		2.11480			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.12220		2.13910			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			9.70370	7.302	28.95	0.0133	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,825.70370	3,997.302	28.95	0.9867	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			9.44610	7.143	29.43	0.0128	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,925.44610	4,097.143	29.43	0.9872	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			9.20950	6.997	29.91	0.0124	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,025.20950	4,196.997	29.91	0.9876	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			93.54410	69.841	21.82	0.0668	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,199.54410	4,348.841	21.82	0.9332	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			103.88260	78.470	21.66	0.0743	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,009.88260	4,157.470	21.66	0.9257	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			98.56770	74.025	21.74	0.0705	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,104.56770	4,253.025	21.74	0.9295	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			717.19650	635.360	19.10	0.3401	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,069.19650	2,157.360	19.10	0.6599	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			690.71150	611.107	19.17	0.3297	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,142.71150	2,233.107	19.17	0.6703	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			744.65710	660.562	19.03	0.3507	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,996.65710	2,082.562	19.03	0.6493	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,489.62810	1,551.810	18.98	0.4850	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1,437.31000	1,332.529	19.02	0.5043	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,546.31000	1,610.529	19.02	0.4957	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			1,395.96950	1,292.311	19.05	0.4937	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,604.96950	1,670.311	19.05	0.5063	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1,480.62810	1,373.810	18.98	0.5150	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			2.04540		2.06290			0.0000	889,749.00	435	0
<b>Total CNH/R Future</b>												<b>889,749.00</b>	<b>435</b>	<b>0</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			52.06590	31.472	24.71	0.1033	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			723.06590	877.472	24.71	0.8967	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			86.34080	49.006	23.49	0.1545	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			557.34080	695.006	23.49	0.8455	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			67.35840	39.230	24.10	0.1264	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			638.35840	785.230	24.10	0.8736	0.00	0	0
<b>Total CNH/R Option</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
<b>Total CNH/R</b>												<b>889,749.00</b>	<b>435</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Future			2.03630		2.05150			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.07960		2.09520			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.12970		2.14610			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,394.67100	4,543.452	31.70	0.9890	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			9.93160	6.495	30.63	0.0114	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,194.93160	4,343.495	30.63	0.9886	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			9.79460	6.471	31.17	0.0112	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,294.79460	4,443.471	31.17	0.9888	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			9.67100	6.452	31.70	0.0110	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			299.34040	247.487	19.28	0.2084	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,147.34040	2,251.487	19.28	0.7916	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			335.27450	279.057	19.10	0.2305	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,983.27450	2,083.056	19.10	0.7695	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			316.80910	262.804	19.19	0.2192	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,064.80910	2,166.804	19.19	0.7808	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,336.75450	1,388.347	18.13	0.5271	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			1,057.53780	947.566	18.19	0.4598	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,396.53780	1,450.566	18.19	0.5402	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			1,139.25240	1,024.419	18.08	0.4861	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,278.25240	1,327.420	18.08	0.5139	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			1,097.75450	985.347	18.13	0.4729	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			1.83030		1.84500			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.86240		1.87750			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.89780		1.91280			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.93070		1.94550			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			19.57260	12.317	27.02	0.0249	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,769.57260	2,909.317	27.02	0.9751	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			17.71240	11.368	27.40	0.0229	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,867.71240	3,008.368	27.40	0.9771	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			16.04980	10.515	27.78	0.0211	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,966.04980	3,107.515	27.78	0.9789	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			230.93320	194.896	23.81	0.1604	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,855.93320	2,970.896	23.81	0.8396	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			220.29740	185.682	23.95	0.1536	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,945.29740	3,061.682	23.95	0.8464	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			210.21180	176.965	24.09	0.1470	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	13/03/2017	Foreign Exchange Option	2.16	Put			3,035.21180	3,152.965	24.09	0.8530	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			919.53980	839.779	20.64	0.4233	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,591.53980	1,661.779	20.64	0.5767	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			987.24450	902.885	20.43	0.4477	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,459.24450	1,524.885	20.43	0.5523	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			952.79040	870.743	20.53	0.4354	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,524.79040	1,592.743	20.53	0.5646	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,439.63190	1,349.410	19.96	0.5255	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,384.63190	1,442.410	19.96	0.4745	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,399.66670	1,311.791	20.07	0.5145	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,444.66670	1,504.791	20.07	0.4855	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,360.79040	1,275.144	20.17	0.5036	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,505.79040	1,568.144	20.17	0.4964	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			0.13870		0.13970			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13930		0.13950			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13900		0.13960			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13960		0.14070			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			10.01560		10.09390			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.15410		10.23520			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.31410		10.39600			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.46340		10.54650			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			24.54260	17.150	19.84	0.0728	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			780.64260	851.550	19.84	0.9272	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			23.69690	16.601	19.87	0.0707	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			789.79690	861.001	19.87	0.9293	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			22.87710	16.068	19.90	0.0687	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			798.97710	870.468	19.90	0.9313	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			137.39850	113.760	18.36	0.2061	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			992.19850	1,049.660	18.36	0.7939	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			135.75350	112.338	18.38	0.2039	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,000.55350	1,058.238	18.38	0.7961	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			134.12670	110.935	18.41	0.2017	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,008.92670	1,066.835	18.41	0.7983	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			340.79160	303.823	17.54	0.3529	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			884.79160	929.723	17.54	0.6471	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			338.05040	301.298	17.56	0.3506	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	19/06/2017	Foreign Exchange Option	10.95	Put			892.05040	937.198	17.56	0.6494	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			335.33150	298.793	17.58	0.3482	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			899.33150	944.693	17.58	0.6518	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			648.50080	599.329	17.26	0.5029	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			682.00080	715.929	17.26	0.4971	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			644.35750	595.368	17.27	0.5006	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			687.85750	721.968	17.27	0.4994	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			652.67210	603.317	17.24	0.5053	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			676.17210	709.917	17.24	0.4947	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			1.31520		1.31920			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33420		1.33830			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34910		1.35360			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.36250		1.36670			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			808.00000	848.000		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			908.00000	948.000		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			1,008.00000	1,048.000		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			817.00000	858.000		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			917.00000	958.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,017.00000	1,058.000		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			264.00000	309.000		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			364.00000	409.000		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			464.00000	509.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			67.00000	25.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			33.00000	75.000		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			133.00000	175.000		1.0000	0.00	0	0
<b>Total PULA / R Option</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
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On	19/12/2016	Foreign Exchange Future			1.24360		1.24820				0.0000	1,750,988.80	1,408	1,408
QUANTO £On	13/03/2017	Foreign Exchange Future			1.24650		1.25110				0.0000	0.00	0	0
QUANTO £On	19/06/2017	Foreign Exchange Future			1.24930		1.25380				0.0000	0.00	0	0
QUANTO £On	18/09/2017	Foreign Exchange Future			1.25200		1.25640				0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>1,750,988.80</b>	<b>1,408</b>	<b>1,408</b>
<b>Total QUANTO £ / \$</b>												<b>1,750,988.80</b>	<b>1,408</b>	<b>1,408</b>
QUANTO €On	19/12/2016	Foreign Exchange Future			1.06310		1.06260				0.0000	53,155.00	50	52
QUANTO €On	13/03/2017	Foreign Exchange Future			1.06810		1.06760				0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.07330		1.07270				0.0000	0.00	0	0
QUANTO €On	18/09/2017	Foreign Exchange Future			1.07840		1.07770				0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>53,155.00</b>	<b>50</b>	<b>52</b>
<b>Total QUANTO € / \$</b>												<b>53,155.00</b>	<b>50</b>	<b>52</b>
RAIN	On	19/12/2016	Foreign Exchange Future		23,786.26000		23,985.67000				0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future		24,204.77000		24,409.11000				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		9.95630		10.05320				0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future		10.12420		10.22370				0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future		10.31430		10.41700				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		2.63750	2.246	26.38	0.0095	0.00	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put		1,759.43750	1,855.946	26.38	0.9905	0.00	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call		2.60250	2.216	26.45	0.0094	0.00	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put		1,769.40250	1,865.916	26.45	0.9906	0.00	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call		2.56820	2.186	26.52	0.0093	0.00	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put		1,779.36820	1,875.886	26.52	0.9907	0.00	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		150.61340	121.790	18.11	0.2202	0.00	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		916.91340	987.591	18.11	0.7798	0.00	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		148.81160	120.265	18.13	0.2178	0.00	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		925.11160	996.065	18.13	0.7822	0.00	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		147.03170	118.759	18.16	0.2155	0.00	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		933.33170	1,004.559	18.16	0.7845	0.00	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		489.33680	432.864	16.71	0.4660	0.00	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		582.33680	628.564	16.71	0.5340	0.00	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		485.33900	429.174	16.73	0.4631	0.00	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		588.33900	634.874	16.73	0.5369	0.00	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		481.37050	425.512	16.74	0.4602	0.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			594.37050	641.212	16.74	0.5398	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>
TRY / R	On	19/12/2016	Foreign Exchange Future			4.17990		4.22720			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.16550		4.21410			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			4.14360		4.19430			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.36950	0.199	30.19	0.0020	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,083.16950	1,130.299	30.19	0.9980	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.39260	0.218	30.01	0.0022	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,063.19260	1,110.318	30.01	0.9978	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.38080	0.208	30.10	0.0021	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,073.18080	1,120.308	30.10	0.9979	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			14.54490	11.101	17.84	0.0645	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			660.44490	705.601	17.84	0.9355	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			13.92030	10.663	17.87	0.0622	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			669.82030	715.163	17.87	0.9378	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			13.31990	10.241	17.90	0.0600	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			679.21990	724.741	17.90	0.9400	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			181.97540	153.608	16.30	0.4353	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			247.67540	270.008	16.30	0.5647	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			177.86370	149.902	16.31	0.4279	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			253.56370	276.302	16.31	0.5721	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			173.82400	146.268	16.32	0.4205	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			259.52400	282.668	16.32	0.5795	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			1.42600		1.44840			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.37970		1.40260			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32730		1.34750			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27170		1.29070			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									2,947,211,981.10	206,693	1,085,544
Total Options									11,139,986.40	46,500	2,465,815
Grand Total:									2,958,351,967.50	253,193	3,551,359