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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/12/2016 Foreign Exchange Future			14.01700		14.15380			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.01700		14.14880			0.0000	0.00	0	0
\$ / R On 09/12/2016 Foreign Exchange Future			14.02220		14.15670			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.03010		14.16460			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.03270		14.16760			0.0000	0.00	0	353
\$ / R On 14/12/2016 Foreign Exchange Future			14.03560		14.17050			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.03850		14.17350			0.0000	308,847.00	22	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			14.05010		14.18530			0.0000	429,539,657.20	30,572	412,910
\$ / R On 21/12/2016 Foreign Exchange Future			14.05590		14.19110			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			14.07620		14.21180			0.0000	0.00	0	1,776
\$ / R On 29/12/2016 Foreign Exchange Future			14.07910		14.21470			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.09650		14.23240			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.11610		14.25210			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.12160		14.25760			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.13270		14.26880			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.13540		14.27160			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.14090		14.27710			0.0000	141,409.00	10	184
\$ / R On 23/01/2017 Foreign Exchange Future			14.14920		14.28550			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.15470		14.29110			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.16030		14.29660			0.0000	0.00	0	0
\$ / R On 31/01/2017 Foreign Exchange Future			14.17130		14.30780			0.0000	10,727,674.10	757	2,432

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/02/2017	Foreign Exchange Future			14.21790		14.35450			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future			14.24520		14.38180			0.0000	0.00	0	2,105
\$ / R	On	28/02/2017	Foreign Exchange Future			14.24790		14.38460			0.0000	0.00	0	365
\$ / R	On	01/03/2017	Foreign Exchange Future			14.25070		14.38730			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.28360		14.42050			0.0000	256,133,515.20	17,932	173,713
\$ / R	On	31/03/2017	Foreign Exchange Future			14.33320		14.47060			0.0000	0.00	0	1,376
\$ / R	On	11/04/2017	Foreign Exchange Future			14.36350		14.50120			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.36630		14.50400			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.36910		14.50680			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.39110		14.52910			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.40210		14.54020			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.55400		14.69360			0.0000	29,108.00	2	180,842
\$ / R	On	12/07/2017	Foreign Exchange Future			14.61790		14.75800			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.64290		14.78320			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.80740		14.94860			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			14.90630		15.04750			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.06400		15.20550			0.0000	0.00	0	14,956
\$ / R	On	19/03/2018	Foreign Exchange Future			15.31800		15.46180			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.57190		15.71800			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>696,880,210.50</b>	<b>49,295</b>	<b>804,324</b>
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			439.16770	313.814	28.32	0.7770	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			35.36770	46.814	28.32	0.2230	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			573.54840	445.859	27.11	0.8595	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			24.74840	28.859	27.11	0.1405	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			254.67980	156.792	25.32	0.5235	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			105.87980	139.792	25.32	0.4765	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			93.92410	51.592	28.40	0.2192	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			295.12410	384.592	28.40	0.7808	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.15	Call			0.00000	129.248	23.93	0.3985	9,047.37	70	70
\$ / R	On	09/12/2016	Foreign Exchange Option	14.15	Put			0.00000	257.048	23.93	0.6015	17,993.37	70	70
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			230.52000	144.828	23.86	0.4316	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			183.82000	232.628	23.86	0.5684	0.00	0	30,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			54.00660	26.710	23.62	0.1038	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			639.40660	746.610	23.62	0.8962	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			143.72350	92.394	22.51	0.2782	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			346.12350	429.694	22.51	0.7218	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,534.06020	1,399.265	26.88	0.9851	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			3.56020	3.665	26.88	0.0149	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,524.24780	1,389.387	26.83	0.9846	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			3.74780	3.787	26.83	0.0154	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,514.44390	1,379.466	26.73	0.9843	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			3.94390	3.866	26.73	0.0157	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			363.86380	288.529	22.94	0.5666	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			140.36380	200.029	22.94	0.4334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			101.85060	75.390	23.63	0.1946	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			616.55060	725.290	23.63	0.8054	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			83.48100	60.906	23.89	0.1628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			698.18100	810.806	23.89	0.8372	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			80.19400	58.259	23.93	0.1569	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			714.89400	828.159	23.93	0.8431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			73.97550	53.273	24.01	0.1456	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			748.67550	863.173	24.01	0.8544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			66.84630	47.583	24.11	0.1323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			791.54630	907.483	24.11	0.8677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			58.00980	40.543	24.26	0.1155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			852.70980	970.443	24.26	0.8845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			55.69650	38.715	24.30	0.1110	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			870.39650	988.615	24.30	0.8890	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			45.39680	30.659	24.51	0.0908	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			960.09680	1,080.559	24.51	0.9092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			36.95100	24.183	24.72	0.0738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,051.65100	1,174.083	24.72	0.9262	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			36.19560	23.611	24.74	0.0723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,060.89560	1,183.511	24.74	0.9277	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			31.31820	19.949	24.88	0.0623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,126.01820	1,249.849	24.88	0.9377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			24.42060	14.890	25.13	0.0480	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,239.12060	1,364.790	25.13	0.9520	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			20.68500	12.499	25.40	0.0409	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,315.38500	1,442.399	25.40	0.9591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			19.84390	12.073	25.51	0.0395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,334.54390	1,461.973	25.51	0.9605	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			17.16210	10.711	25.89	0.0351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,985.30000	13,850.100	42.76	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	42.76	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,385.89100	2,250.514	27.85	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			0.59100	0.414	27.85	0.0017	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,689.66880	1,553.751	24.83	0.9864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			4.36880	3.651	24.83	0.0136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,600.89310	1,464.883	24.44	0.9824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			5.59310	4.783	24.44	0.0176	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,443.92140	1,307.611	23.65	0.9730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			8.62140	7.511	23.65	0.0270	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,199.67920	1,064.869	22.35	0.9490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			14.37920	14.769	22.35	0.0510	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			987.49700	856.647	21.20	0.9121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			22.19700	26.547	21.20	0.0879	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			920.89070	792.015	20.83	0.8961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			25.59070	31.915	20.83	0.1039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			911.42060	782.862	20.78	0.8936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			26.12060	32.762	20.78	0.1064	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	13.31	Call			901.96270	773.730	20.73	0.8910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			26.66270	33.630	20.73	0.1090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			873.66370	746.470	20.57	0.8831	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			28.36370	36.370	20.57	0.1169	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			864.25710	737.429	20.52	0.8803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			28.95710	37.329	20.52	0.1197	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			817.43390	694.834	20.59	0.8617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			32.13390	44.734	20.59	0.1383	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			743.33830	628.961	20.72	0.8286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			38.03830	58.861	20.72	0.1714	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			724.99610	612.959	20.75	0.8197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			39.69610	62.859	20.75	0.1803	0.00	0	55,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			602.00600	499.503	20.99	0.7456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			66.70600	99.403	20.99	0.2544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			563.44000	464.441	21.06	0.7183	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			78.14000	114.341	21.06	0.2817	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			526.20680	430.842	21.14	0.6901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			90.90680	130.742	21.14	0.3099	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			511.69990	417.822	21.17	0.6785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			96.39990	137.722	21.17	0.3215	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			455.96320	368.182	21.30	0.6312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			120.66320	168.082	21.30	0.3688	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			423.04430	339.166	21.38	0.6010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			137.74430	189.066	21.38	0.3990	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			361.77220	285.806	21.53	0.5399	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			176.47220	235.706	21.53	0.4601	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			333.45110	261.449	21.61	0.5094	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			198.15110	261.349	21.61	0.4906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			317.20220	248.125	21.70	0.4912	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			211.90220	278.025	21.70	0.5088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			311.91060	243.803	21.74	0.4852	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			216.61060	283.703	21.74	0.5148	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			306.67950	239.543	21.77	0.4793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			221.37950	289.443	21.77	0.5207	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			296.40350	231.200	21.83	0.4674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			231.10350	301.100	21.83	0.5326	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call			286.37350	223.089	21.89	0.4557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put			241.07350	312.989	21.89	0.5443	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call			281.45100	219.122	21.92	0.4498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put			246.15100	319.022	21.92	0.5502	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			267.04660	207.561	22.01	0.4325	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			261.74660	337.461	22.01	0.5675	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			257.74540	200.133	22.08	0.4212	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			272.44540	350.033	22.08	0.5788	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			244.70990	189.405	22.17	0.4044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			289.40990	369.305	22.17	0.5956	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			236.31570	182.521	22.23	0.3934	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			301.01570	382.421	22.23	0.6066	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			216.33960	166.225	22.39	0.3666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			331.03960	416.125	22.39	0.6334	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			205.02950	157.053	22.48	0.3511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			349.72950	436.953	22.48	0.6489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			201.36990	154.094	22.51	0.3460	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			356.06990	443.994	22.51	0.6540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			183.87470	140.004	22.67	0.3212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			388.57470	479.904	22.67	0.6788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			180.53330	137.325	22.70	0.3164	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			395.23330	487.225	22.70	0.6836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			164.58560	124.588	22.85	0.2931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			429.28560	524.488	22.85	0.7069	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			149.85830	112.904	23.01	0.2709	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			464.55830	562.804	23.01	0.7291	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			147.05380	110.688	23.04	0.2667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			471.75380	570.588	23.04	0.7333	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			123.80500	92.431	23.32	0.2303	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			538.50500	642.331	23.32	0.7697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			116.81270	86.981	23.41	0.2191	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			561.51270	666.881	23.41	0.7809	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			110.17410	81.826	23.50	0.2083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			584.87410	691.726	23.50	0.7917	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			103.87620	76.954	23.60	0.1979	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			608.57620	716.854	23.60	0.8021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,401.86210	1,530.611	25.89	0.9649	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			14.22720	8.917	26.50	0.0293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,508.92720	1,638.817	26.50	0.9707	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			11.85850	7.352	27.15	0.0242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,626.55850	1,757.252	27.15	0.9758	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			11.68350	7.237	27.21	0.0238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,636.38350	1,767.137	27.21	0.9762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			11.01460	6.798	27.43	0.0224	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,675.71460	1,806.698	27.43	0.9776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			10.85470	6.693	27.48	0.0220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,685.55470	1,816.593	27.48	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			8.89080	5.415	28.25	0.0178	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,823.59080	1,955.315	28.25	0.9822	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			7.65040	4.615	28.85	0.0152	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,932.35040	2,064.515	28.85	0.9848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			6.79420	4.066	29.35	0.0133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,021.49420	2,153.966	29.35	0.9867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			5.90690	3.503	29.95	0.0114	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,130.60690	2,263.403	29.95	0.9886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			5.28930	3.113	30.44	0.0101	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,219.98930	2,353.013	30.44	0.9899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			4.86620	2.847	30.83	0.0093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,289.56620	2,422.747	30.83	0.9907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			4.53840	2.643	31.16	0.0086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,349.23840	2,482.543	31.16	0.9914	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			4.43560	2.579	31.27	0.0084	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,369.13560	2,502.479	31.27	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			3.79660	2.182	32.03	0.0070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,508.49660	2,642.082	32.03	0.9930	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			3.52330	2.014	32.42	0.0065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,578.22330	2,711.914	32.42	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			3.48640	1.992	32.47	0.0064	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,588.18640	2,721.892	32.47	0.9936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			3.27630	1.863	32.80	0.0060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,647.97630	2,781.763	32.80	0.9940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			3.02220	1.830	33.49	0.0057	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,727.72220	2,861.730	33.49	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			2.90550	1.836	33.88	0.0057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,767.60550	2,901.736	33.88	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			2.87730	1.837	33.97	0.0057	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,777.57730	2,911.737	33.97	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2.76820	1.844	34.36	0.0057	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,817.46820	2,951.744	34.36	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			2.75560	1.937	38.14	0.0054	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,207.45560	3,341.837	38.14	0.9946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			2.80360	1.971	39.21	0.0053	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,317.50360	3,451.871	39.21	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			2.80810	1.974	39.30	0.0053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,327.50810	3,461.874	39.30	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			2.88160	2.027	40.76	0.0053	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,477.58160	3,611.927	40.76	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			2.89730	2.038	41.05	0.0053	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,507.59730	3,641.938	41.05	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			2.91330	2.050	41.34	0.0053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,537.61330	3,671.950	41.34	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			3.07840	2.168	44.05	0.0053	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,817.77840	3,952.068	44.05	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			3.09770	2.182	44.34	0.0053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,847.79770	3,982.082	44.34	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			3.11730	2.197	44.63	0.0053	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,877.81730	4,012.097	44.63	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			3.14400	2.216	45.02	0.0053	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,917.84400	4,052.116	45.02	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			3.15750	2.225	45.21	0.0053	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,937.85750	4,072.125	45.21	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3.36850	1.736	46.47	0.0041	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	18.41	Put			4,228.06850	4,361.635	46.47	0.9959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			3.39980	1.618	46.47	0.0038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,268.09980	4,401.518	46.47	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			1.68060	0.739	46.47	0.0019	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,706.38060	4,840.639	46.47	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1.45030	0.627	46.47	0.0016	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,796.15030	4,930.527	46.47	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1.40340	0.604	46.47	0.0015	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,816.10340	4,950.504	46.47	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1.09470	0.458	46.47	0.0012	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,965.79470	5,100.358	46.47	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.92610	0.380	46.47	0.0010	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,065.62610	5,200.280	46.47	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.42970	0.162	46.47	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,515.12970	5,650.062	46.47	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.39400	0.147	46.47	0.0004	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,565.09400	5,700.047	46.47	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.35480	0.131	46.47	0.0004	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,625.05480	5,760.031	46.47	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.27750	0.099	46.47	0.0003	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,764.97750	5,899.999	46.47	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.22050	0.077	46.47	0.0002	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,894.92050	6,029.977	46.47	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.19120	0.066	46.47	0.0002	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,974.89120	6,109.966	46.47	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.14870	0.050	46.47	0.0001	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,114.84870	6,249.950	46.47	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.13340	0.044	46.47	0.0001	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,174.83340	6,309.944	46.47	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.05960	0.018	46.47	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,614.75960	6,749.918	46.47	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.04950	0.015	46.47	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,714.74950	6,849.915	46.47	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.04110	0.012	46.47	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,814.74110	6,949.912	46.47	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.02610	0.007	46.47	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,054.72610	7,189.907	46.47	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.02330	0.006	46.47	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,114.72330	7,249.906	46.47	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00080	0.000	46.47	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,824.70080	8,959.900	46.47	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	46.47	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,754.70000	12,889.900	46.47	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			63.99560	43.524	23.65	0.1195	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			872.89560	987.624	23.65	0.8805	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			737.35410	624.997	20.48	0.8124	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put			46.25410	69.097	20.48	0.1876	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			269.41420	210.056	21.80	0.4229	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			288.31420	364.156	21.80	0.5771	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call			232.09710	179.256	22.07	0.3757	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put			340.99710	423.356	22.07	0.6243	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			185.94010	234.088	19.93	0.4171	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			457.74010	370.288	19.93	0.5829	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			222.66500	172.159	21.19	0.3320	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			467.96500	553.059	21.19	0.6680	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			410.03600	328.145	19.51	0.5100	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			277.63600	331.645	19.51	0.4900	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			699.30360	597.989	19.14	0.6928	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			147.20360	181.889	19.14	0.3072	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			550.74460	464.285	19.60	0.5859	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			243.14460	292.685	19.60	0.4141	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			36.62460	25.373	24.16	0.0535	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,949.02460	2,073.773	24.16	0.9465	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			421.79550	354.661	19.99	0.4756	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			382.99550	451.961	19.99	0.5244	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			405.52110	341.826	20.17	0.4584	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			413.92110	486.426	20.17	0.5416	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			742.55290	645.861	19.33	0.6816	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			175.45290	214.961	19.33	0.3184	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			541.62420	464.737	19.72	0.5486	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			316.12420	375.537	19.72	0.4514	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			532.65520	458.377	19.86	0.5354	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			341.55520	403.677	19.86	0.4646	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			78.48740	64.926	23.55	0.1091	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,677.38740	1,800.226	23.55	0.8909	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			719.99610	630.951	19.54	0.6462	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			223.39610	270.651	19.54	0.3538	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			400.47640	345.265	20.58	0.4300	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			513.87640	594.965	20.58	0.5700	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			218.69840	188.450	21.94	0.2589	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			980.89840	1,087.150	21.94	0.7411	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			630.12630	551.216	19.73	0.5831	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			302.32630	359.916	19.73	0.4169	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			537.91950	467.587	19.95	0.5235	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			380.11950	446.287	19.95	0.4765	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			544.50040	480.928	20.29	0.4880	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			510.00040	583.028	20.29	0.5120	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			299.66990	262.752	21.69	0.3058	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			975.16990	1,074.852	21.69	0.6942	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			908.80650	817.166	19.33	0.6664	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			267.00650	311.966	19.33	0.3336	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			637.80820	566.425	19.99	0.5247	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		483.20820	548.525	19.99	0.4753	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		709.33600	632.347	19.84	0.5626	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		422.03600	481.647	19.84	0.4374	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put		980.70230	1,074.618	21.33	0.6480	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		662.85730	594.344	20.10	0.5168	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		542.35730	610.744	20.10	0.4832	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		314.13530	280.028	21.96	0.2878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,233.63530	1,336.428	21.96	0.7122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		311.89700	278.012	21.98	0.2861	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,241.39700	1,344.412	21.98	0.7139	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call		574.77160	515.182	20.45	0.4657	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put		654.27160	731.582	20.45	0.5343	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call		284.24170	253.136	22.22	0.2645	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put		1,343.74170	1,449.536	22.22	0.7355	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		243.08780	216.208	22.63	0.2312	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,522.58780	1,632.609	22.63	0.7688	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		339.86550	303.217	21.76	0.3074	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,149.36550	1,249.617	21.76	0.6926	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		226.50140	201.046	22.80	0.2173	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,606.00140	1,717.446	22.80	0.7827	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		195.84510	173.408	23.11	0.1915	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,775.34510	1,889.808	23.11	0.8085	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		309.67500	276.012	22.00	0.2844	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,249.17500	1,352.412	22.00	0.7156	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call		136.07550	120.347	23.90	0.1391	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put		2,215.57550	2,336.747	23.90	0.8609	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		113.74520	100.591	24.29	0.1185	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,443.24520	2,566.991	24.29	0.8815	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		236.30480	210.130	22.70	0.2256	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,555.80480	1,666.530	22.70	0.7744	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		76.91010	68.968	25.25	0.0838	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		2,966.41010	3,095.368	25.25	0.9162	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		40.78970	37.399	27.58	0.0461	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,050.28970	4,183.799	27.58	0.9539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		166.72840	147.525	23.46	0.1664	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		1,966.22840	2,083.925	23.46	0.8336	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		27.13890	23.962	27.94	0.0309	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,606.63890	4,740.362	27.94	0.9691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		19.12760	16.849	27.94	0.0226	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,978.62760	5,113.249	27.94	0.9774	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		95.31260	84.312	24.69	0.1010	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,674.81260	2,800.712	24.69	0.8990	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call		3.10010	2.708	27.94	0.0043	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put		6,822.60010	6,959.108	27.94	0.9957	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		2.57780	2.251	27.94	0.0036	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		7,002.07780	7,138.651	27.94	0.9964	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			40.57820	37.214	27.61	0.0459	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,060.07820	4,193.614	27.61	0.9541	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,254.39770	2,120.455	19.55	0.9435	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			33.89770	36.855	19.55	0.0565	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,973.27700	1,843.105	19.27	0.9142	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			52.77700	59.505	19.27	0.0858	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,526.55840	1,409.616	18.98	0.8397	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			106.05840	126.016	18.98	0.1603	0.00	0	102,452
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			1,136.98000	1,034.686	19.14	0.7294	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			216.48000	251.086	19.14	0.2706	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			998.04760	905.377	19.30	0.6778	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			277.54760	321.777	19.30	0.3222	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			817.64080	737.059	19.70	0.5969	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			397.14080	453.459	19.70	0.4031	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			763.23660	686.711	19.83	0.5699	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			442.73660	503.111	19.83	0.4301	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			1,324.68860	1,214.558	19.06	0.7880	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			154.18860	180.958	19.06	0.2120	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			616.78330	553.483	20.27	0.4909	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			596.28330	669.883	20.27	0.5091	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			599.66480	537.861	20.35	0.4808	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			619.16480	694.261	20.35	0.5192	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			966.18120	875.504	19.37	0.6645	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			295.68120	341.903	19.37	0.3355	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			516.54620	462.296	20.72	0.4294	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			746.04620	828.696	20.72	0.5706	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			401.20230	358.218	21.33	0.3520	0.00	0	500
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			603.00700	547.264	20.67	0.4566	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			752.40700	834.064	20.67	0.5434	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			975.55980	895.327	19.66	0.6231	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			414.35980	471.827	19.66	0.3769	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			149.76110	135.925	24.24	0.1368	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,665.76110	2,789.625	24.24	0.8632	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			974.16130	894.285	19.68	0.6211	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			420.16130	477.985	19.68	0.3789	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			984.44500	904.317	19.68	0.6237	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			417.64500	475.217	19.68	0.3763	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			822.07830	754.671	20.13	0.5429	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			602.97830	673.571	20.13	0.4571	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			214.38180	195.653	23.59	0.1806	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,344.18180	2,463.554	23.59	0.8194	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,115.89060	1,028.896	19.44	0.6594	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			375.69060	426.796	19.44	0.3406	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			941.38050	868.795	19.83	0.5919	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			501.18050	566.695	19.83	0.4081	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			541.33770	496.803	21.21	0.3941	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,061.13770	1,154.703	21.21	0.6059	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,146.41880	1,072.957	19.73	0.6124	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			562.81880	628.957	19.73	0.3876	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,109.65040	1,038.191	19.82	0.5991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			596.05040	664.191	19.82	0.4009	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,084.01440	1,013.969	19.88	0.5897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			620.41440	689.969	19.88	0.4103	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			1,034.29590	967.037	20.01	0.5710	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			670.69590	743.037	20.01	0.4290	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			954.41090	891.757	20.22	0.5396	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			760.81090	837.757	20.22	0.4604	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			792.60800	740.291	20.74	0.4711	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			989.00800	1,076.291	20.74	0.5289	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			621.29400	580.715	21.43	0.3905	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,327.69400	1,426.715	21.43	0.6095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			592.65170	554.236	21.57	0.3761	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,399.05170	1,500.236	21.57	0.6239	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			589.89680	551.661	21.59	0.3747	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,406.29680	1,507.660	21.59	0.6253	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			587.15140	549.098	21.60	0.3733	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,413.55140	1,515.098	21.60	0.6267	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			584.41980	546.547	21.61	0.3719	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,420.81980	1,522.547	21.61	0.6281	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			520.39650	486.819	21.98	0.3382	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,606.79650	1,712.819	21.98	0.6618	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			503.87370	471.410	22.08	0.3293	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,660.27370	1,767.410	22.08	0.6707	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			501.56020	469.253	22.09	0.3281	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,667.96020	1,775.253	22.09	0.6719	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			470.37600	440.187	22.30	0.3110	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,776.77600	1,886.187	22.30	0.6890	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			449.42460	419.689	22.42	0.2990	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,855.82460	1,965.689	22.42	0.7010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			417.00570	388.967	22.61	0.2808	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,983.40570	2,094.967	22.61	0.7192	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			334.45850	311.942	23.16	0.2330	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,370.85850	2,487.942	23.16	0.7670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			191.64130	182.538	25.13	0.1429	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,548.04130	3,678.538	25.13	0.8571	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			185.31610	176.674	25.32	0.1384	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,641.71610	3,772.674	25.32	0.8616	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			157.99510	151.321	26.25	0.1185	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,114.39510	4,247.321	26.25	0.8815	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,307.18620	1,222.270	19.38	0.6657	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			443.58620	498.270	19.38	0.3343	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,282.58890	1,199.918	19.43	0.6581	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	13.87	Put			458.98890	515.918	19.43	0.3419	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			98.67220	89.506	26.71	0.0751	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,115.07220	5,245.506	26.71	0.9249	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,882.76520	1,778.796	18.83	0.8110	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			189.16520	224.796	18.83	0.1890	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,320.44490	1,240.141	19.50	0.6494	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			512.44490	572.241	19.50	0.3506	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			237.06560	225.633	24.74	0.1644	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,459.06560	3,587.733	24.74	0.8356	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			1,042.02220	978.497	20.23	0.5461	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			818.82220	895.597	20.23	0.4539	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,681.30850	1,591.055	19.18	0.6981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			482.70850	533.655	19.18	0.3019	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,675.00580	1,584.998	19.19	0.6965	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			486.40580	537.598	19.19	0.3035	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,404.34410	1,329.627	19.57	0.6252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			362.78380	406.468	18.95	0.2496	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,051.40000	985,192.600	25.96	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,383.26510	2,276.515	18.34	0.8405	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			184.66510	219.115	18.34	0.1595	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,192.77910	2,090.366	18.59	0.8074	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			244.17910	282.967	18.59	0.1926	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,911.38380	1,813.868	18.95	0.7504	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,872.85180	2,988.865	23.22	0.7488	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			439.92610	414.821	23.23	0.2505	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,881.32610	2,997.421	23.23	0.7495	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			358.71960	341.811	24.01	0.2103	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,410.11960	3,534.410	24.01	0.7897	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	25.96	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,555.74090	2,668.247	22.80	0.7183	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			499.00880	470.613	22.83	0.2792	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,580.40880	2,693.213	22.83	0.7208	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			442.98380	417.710	23.20	0.2520	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,864.38380	2,980.310	23.20	0.7480	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			441.45180	416.265	23.22	0.2512	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			919.70510	996.601	20.13	0.4467	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			625.69890	590.666	22.15	0.3377	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,077.09890	2,183.265	22.15	0.6623	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			541.62010	510.863	22.58	0.2993	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,393.02010	2,503.463	22.58	0.7007	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			504.34090	475.647	22.80	0.2817	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			675.74410	742.227	19.57	0.3748	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,353.05710	1,280.639	19.69	0.6097	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			724.45710	793.239	19.69	0.3903	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1,279.40670	1,210.358	19.87	0.5866	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			800.80670	872.958	19.87	0.4134	0.00	0	150

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	14.69	Call			1,178.30510	1,114.001	20.13	0.5533	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,240.05780	1,176.439	20.19	0.5514	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,002.55780	1,080.139	20.19	0.4486	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,736.38740	1,653.986	19.48	0.6567	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			710.88740	769.986	19.48	0.3433	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			981.66710	933.738	21.38	0.4338	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,776.16710	1,869.738	21.38	0.5662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,787.35190	1,703.014	19.41	0.6687	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			671.85190	729.014	19.41	0.3313	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,753.23460	1,670.193	19.46	0.6607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			697.73460	756.193	19.46	0.3393	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			702.42070	667.567	22.58	0.3293	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,626.92070	2,733.567	22.58	0.6707	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,566.20960	1,493.544	19.79	0.6140	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			860.70960	929.544	19.79	0.3860	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,551.63190	1,479.518	19.83	0.6101	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			876.13190	945.518	19.83	0.3899	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			680.55680	646.757	22.70	0.3206	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,715.05680	2,822.757	22.70	0.6794	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			832.43690	791.793	21.98	0.3796	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,176.93690	2,277.793	21.98	0.6204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			768.80650	730.786	22.26	0.3553	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,383.30650	2,486.786	22.26	0.6447	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			667.07650	633.925	22.77	0.3152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,771.57650	2,879.925	22.77	0.6848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			694.36860	659.906	22.62	0.3261	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,658.86860	2,765.906	22.62	0.6739	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			688.40660	654.230	22.65	0.3238	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,682.90660	2,790.230	22.65	0.6762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			541.74750	514.883	23.55	0.2632	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,396.24750	3,510.883	23.55	0.7368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			670.89490	637.560	22.75	0.3168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,755.39490	2,863.560	22.75	0.6832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			668.98510	635.742	22.76	0.3160	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,763.48510	2,871.742	22.76	0.6840	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,249.67340	2,152.687	18.83	0.7655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			394.17340	438.687	18.83	0.2345	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,229.43260	2,132.883	18.86	0.7617	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			403.93260	448.883	18.86	0.2383	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,839.56100	1,753.275	19.34	0.6806	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			634.06100	689.275	19.34	0.3194	0.00	0	33,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			854.15180	816.279	22.81	0.3498	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,902.35180	3,008.279	22.81	0.6502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			858.30780	820.253	22.79	0.3512	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,886.50780	2,992.253	22.79	0.6488	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			856.22320	818.263	22.80	0.3505	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,894.42320	3,000.263	22.80	0.6495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,036.46300	993.524	22.77	0.3777	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,018.46300	3,121.624	22.77	0.6223	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,034.23730	991.391	22.78	0.3770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,026.23730	3,129.491	22.78	0.6230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,678.83540	2,578.753	19.52	0.7478	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			600.83540	646.853	19.52	0.2522	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,038.70230	995.664	22.76	0.3783	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,010.70230	3,113.764	22.76	0.6217	0.00	0	0
<b>Total \$ / R Option</b>												<b>27,040.73</b>	<b>140</b>	<b>2,622,602</b>
<b>Total \$ / R</b>												<b>696,907,251.23</b>	<b>49,435</b>	<b>3,426,926</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.05010		14.18530			0.0000	140,501.00	10	450
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.28360		14.42050			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.55400		14.69360			0.0000	0.00	0	55
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.80740		14.94860			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>140,501.00</b>	<b>10</b>	<b>596</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			5,684.15220	3,961.922	24.28	0.1132	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			86,154.15220	97,951.922	24.28	0.8868	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			5,569.64510	3,871.508	24.30	0.1110	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			87,039.64510	98,861.508	24.30	0.8890	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			5,457.34540	3,782.936	24.32	0.1088	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			87,927.34540	99,772.936	24.32	0.8912	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			9,598.50430	8,490.521	24.67	0.1017	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			266,548.50430	279,130.521	24.67	0.8983	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			9,531.26200	8,431.234	24.69	0.1010	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			267,481.26200	280,071.234	24.69	0.8990	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			9,464.67770	8,372.402	24.70	0.1004	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			268,414.67770	281,012.402	24.70	0.8996	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			39,588.35510	36,924.730	22.74	0.2688	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			207,228.35510	218,524.731	22.74	0.7312	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			39,402.14520	36,750.943	22.75	0.2677	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			208,042.14520	219,350.943	22.75	0.7323	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			39,216.87800	36,578.040	22.76	0.2667	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			208,856.87800	220,178.040	22.76	0.7333	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			98,738.61370	93,230.236	20.67	0.4858	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			119,878.61370	128,490.236	20.67	0.5142	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			99,487.12590	93,939.550	20.65	0.4886	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			118,627.12590	127,199.550	20.65	0.5114	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			99,112.41750	93,583.937	20.66	0.4872	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			119,252.41750	127,843.937	20.66	0.5128	0.00	0	0
<b>Total \$ / R MAXI 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 \$ / R MAXI</b>												<b>140,501.00</b>	<b>10</b>	<b>596</b>
£ / R	On	02/12/2016	Foreign Exchange Future			17.72390		17.87380			0.0000	620,336.50	35	0
£ / R	On	15/12/2016	Foreign Exchange Future			17.75650		17.90050			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.77240		17.91660			0.0000	62,256,717.20	3,503	45,772
£ / R	On	31/01/2017	Foreign Exchange Future			17.95200		18.09750			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			18.05920		18.20480			0.0000	0.00	0	34
£ / R	On	13/03/2017	Foreign Exchange Future			18.11000		18.25580			0.0000	0.00	0	10,144
£ / R	On	31/03/2017	Foreign Exchange Future			18.18150		18.32810			0.0000	0.00	0	31
£ / R	On	25/04/2017	Foreign Exchange Future			18.27920		18.42680			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.49480		18.64440			0.0000	0.00	0	32,004
£ / R	On	18/09/2017	Foreign Exchange Future			18.85980		19.01090			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			19.23180		19.38320			0.0000	0.00	0	5,698
<b>Total £ / R Future</b>												<b>62,877,053.70</b>	<b>3,538</b>	<b>93,817</b>
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			854.25840	703.900	21.59	1.0000	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			0.45840	0.000	21.59	0.0000	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			1,221.14420	1,079.353	22.18	0.9314	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			20.64420	22.853	22.18	0.0686	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			2,031.51030	1,887.684	24.37	0.9844	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			4.91030	5.284	24.37	0.0156	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2.58600	2.583	42.88	0.0051	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,725.98600	4,870.183	42.88	0.9949	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			35.13380	21.333	24.73	0.0542	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,508.53380	1,638.934	24.73	0.9458	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.51580	0.406	46.44	0.0009	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,543.91580	6,688.006	46.44	0.9991	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.01050	0.008	46.44	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,023.41050	9,167.608	46.44	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			402.13230	321.457	21.88	0.4963	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			285.53230	349.057	21.88	0.5037	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2.58990	2.587	42.96	0.0051	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,735.98990	4,880.187	42.96	0.9949	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2.74270	2.774	45.75	0.0051	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,096.14270	5,240.374	45.75	0.9949	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			722.09690	608.557	21.07	0.7308	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			105.49690	136.156	21.07	0.2692	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2.49950	2.144	33.36	0.0054	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,495.89950	3,639.744	33.36	0.9946	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2.58210	2.578	42.81	0.0051	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,715.98210	4,860.178	42.81	0.9949	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			428.86460	343.827	21.75	0.5201	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			262.26460	321.427	21.75	0.4799	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			308.92150	243.467	22.43	0.4057	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			392.32150	471.067	22.43	0.5943	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			174.91040	132.860	23.56	0.2521	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	18.41	Put			668.31040	770.460	23.56	0.7479	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,186.57840	1,047.043	20.78	0.9083	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			29.97840	34.643	20.78	0.0917	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			855.66200	733.433	20.82	0.8001	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			69.06200	91.033	20.82	0.1999	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			649.00870	541.238	21.22	0.6863	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			132.40870	168.838	21.22	0.3137	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,364.10160	1,245.489	18.83	0.8052	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			126.60160	153.489	18.83	0.1948	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			871.41900	792.127	20.01	0.5576	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			556.61900	622.927	20.01	0.4424	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			33.78870	31.138	26.91	0.0326	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,527.98870	5,671.138	26.91	0.9674	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			33.53860	30.904	26.91	0.0323	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,537.73860	5,680.904	26.91	0.9677	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			33.96110	31.374	26.91	0.0328	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,518.16110	5,661.374	26.91	0.9672	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			898.98720	825.990	19.94	0.5230	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			750.88720	824.490	19.94	0.4770	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			62.81390	53.664	24.81	0.0480	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,616.01390	5,754.464	24.81	0.9520	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			150.83630	141.409	25.21	0.0945	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,536.43630	5,676.609	25.21	0.9055	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			150.43280	141.031	25.22	0.0943	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,546.03280	5,686.231	25.22	0.9057	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			151.24390	141.788	25.20	0.0948	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,526.84390	5,666.988	25.20	0.9052	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,761.02120	1,669.397	18.19	0.6439	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			750.12120	809.597	18.19	0.3561	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,755.24960	1,664.105	18.20	0.6426	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			754.34960	814.305	18.20	0.3574	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,766.80680	1,674.703	18.18	0.6452	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			745.90680	804.903	18.18	0.3548	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			370.63770	351.963	23.58	0.1603	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,137.43770	6,270.163	23.58	0.8397	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			370.02140	350.879	23.58	0.1598	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,146.82140	6,279.079	23.58	0.8402	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			371.25570	353.050	23.58	0.1607	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,128.05570	6,261.250	23.58	0.8393	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>62,877,053.70</b>	<b>3,538</b>	<b>115,078</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12361		0.12375			0.0000	0.00	0	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12624		0.12638			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12928		0.12943			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13218		0.13232			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,155</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	48.15	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			28,624.60000	28,639.400	48.15	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	48.15	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			29,624.60000	29,639.400	48.15	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	48.15	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			30,624.60000	30,639.400	48.15	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			166.80020	161.375	22.28	0.2050	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,528.60020	1,536.975	22.28	0.7950	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			67.22040	64.460	23.63	0.0926	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,429.02040	2,440.060	23.63	0.9074	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			26.78680	25.411	24.81	0.0400	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,388.58680	3,401.011	24.81	0.9600	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			245.37840	241.720	22.77	0.2119	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,302.57840	2,313.220	22.77	0.7881	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			138.36930	136.055	23.72	0.1293	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,195.56930	3,207.555	23.72	0.8707	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			78.29890	76.819	24.56	0.0779	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,135.49890	4,148.319	24.56	0.9221	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			462.35120	455.225	22.58	0.2989	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,230.55120	2,236.925	22.58	0.7011	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			297.76060	291.771	23.30	0.2074	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,065.96060	3,073.471	23.30	0.7926	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			189.99870	185.508	23.90	0.1413	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,958.19870	3,967.208	23.90	0.8587	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>11,155</b>
€ / R	On	19/12/2016	Foreign Exchange Future			14.97040		15.03660			0.0000	6,467,212.80	432	51,223
€ / R	On	23/01/2017	Foreign Exchange Future			15.10960		15.17560			0.0000	0.00	0	349
€ / R	On	31/01/2017	Foreign Exchange Future			15.13890		15.20500			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.22610		15.29190			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			15.24060		15.30640			0.0000	0.00	0	26
€ / R	On	13/03/2017	Foreign Exchange Future			15.28880		15.35450			0.0000	14,233,872.80	931	29,347
€ / R	On	31/03/2017	Foreign Exchange Future			15.35680		15.42240			0.0000	0.00	0	2
€ / R	On	19/06/2017	Foreign Exchange Future			15.65540		15.72180			0.0000	313,108.00	20	77,642
€ / R	On	18/09/2017	Foreign Exchange Future			16.00440		16.07200			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.35720		16.42400			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>21,014,193.60</b>	<b>1,383</b>	<b>160,620</b>
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,872.02810	1,937.616	28.00	0.9759	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,763.79440	5,829.801	45.82	0.9995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			19.30600	17.504	25.51	0.0516	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,382.70600	1,447.104	25.51	0.9484	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			16.15540	14.859	26.01	0.0441	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,479.55540	1,544.459	26.01	0.9559	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			8.62810	8.016	28.00	0.0241	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,960.97300	2,026.638	28.45	0.9789	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			7.46560	6.939	28.50	0.0208	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,970.86560	2,036.539	28.50	0.9792	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			7.36010	6.841	28.55	0.0206	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,980.76010	2,046.441	28.55	0.9794	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.39440	0.201	45.82	0.0005	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.05740	0.025	45.82	0.0001	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,863.45740	6,929.625	45.82	0.9999	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			7.57300	7.038	28.45	0.0211	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			573.16250	529.504	18.69	0.5886	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			307.56250	329.904	18.69	0.4114	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			430.35620	398.389	19.28	0.4616	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			525.35620	559.489	19.28	0.5384	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			388.06110	355.973	19.72	0.3756	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			856.16110	889.873	19.72	0.6244	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			641.13110	593.756	18.73	0.5384	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			504.73110	523.156	18.73	0.4616	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,031.79610	1,068.397	19.87	0.6490	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			50.56450	46.663	23.70	0.0596	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,406.06450	3,467.863	23.70	0.9404	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,251.84550	1,189.653	18.12	0.7731	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			197.34550	200.853	18.12	0.2269	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,386.82500	3,448.527	23.67	0.9396	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			50.94320	46.993	23.68	0.0600	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,396.44320	3,458.193	23.68	0.9400	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			910.30090	856.071	18.35	0.6498	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			355.80090	367.271	18.35	0.3502	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			386.29610	357.197	19.87	0.3510	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			161.93220	147.950	21.64	0.1679	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			1,977.43220	2,029.150	21.64	0.8321	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			51.32500	47.327	23.67	0.0604	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			768.06150	723.847	18.76	0.5545	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			565.66150	587.047	18.76	0.4455	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			673.11460	647.595	19.56	0.4246	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,211.31460	1,252.195	19.56	0.5754	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			174.00260	168.534	23.09	0.1345	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,632.20260	3,693.134	23.09	0.8655	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			173.42410	167.971	23.11	0.1340	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,641.62410	3,702.571	23.11	0.8660	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			172.85100	167.414	23.13	0.1336	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,651.05100	3,712.014	23.13	0.8664	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,850.00080	1,793.015	18.09	0.8009	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			238.20080	247.615	18.09	0.1991	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			327.94460	320.037	22.80	0.1948	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,715.94460	3,775.637	22.80	0.8052	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			327.26940	319.387	22.82	0.1944	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,725.26940	3,784.987	22.82	0.8056	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			326.59310	318.740	22.84	0.1939	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,734.59310	3,794.340	22.84	0.8061	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,405.95630	2,449.836	20.72	0.6404	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,413.66960	2,457.613	20.73	0.6412	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			775.39090	752.597	20.74	0.3579	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,421.39090	2,465.397	20.74	0.6421	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			386.46520	376.956	25.45	0.1827	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,372.46520	5,429.756	25.45	0.8173	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			779.95630	757.036	20.72	0.3596	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			777.66960	754.813	20.73	0.3588	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>21,014,193.60</b>	<b>1,383</b>	<b>170,172</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.46210		10.46040			0.0000	12,136,036.00	1,160	12,157
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.61490		10.61310			0.0000	0.00	0	10,587
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.79280		10.79120			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.95930		10.95850			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.13100		11.12780			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>12,136,036.00</b>	<b>1,160</b>	<b>22,835</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			72.91670	66.482	15.88	0.2982	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			272.51670	264.382	15.88	0.7018	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			70.20100	63.773	15.89	0.2889	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			279.80100	271.673	15.89	0.7111	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			67.56840	61.152	15.91	0.2798	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			287.16840	279.052	15.91	0.7202	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			43.47700	46.421	17.30	0.1045	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,380.37700	1,381.521	17.30	0.8955	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			42.72430	45.619	17.31	0.1029	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,389.62430	1,390.719	17.31	0.8971	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			44.24220	47.236	17.29	0.1060	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,371.14220	1,372.336	17.29	0.8940	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			140.31910	148.633	17.11	0.2055	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,419.11910	1,425.833	17.11	0.7945	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			143.02460	151.423	17.08	0.2088	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,401.82460	1,408.623	17.08	0.7912	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			141.66520	150.021	17.10	0.2072	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,410.46520	1,417.221	17.10	0.7928	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,461.83370	1,466.752	17.09	0.7297	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			248.55500	254.248	17.10	0.2687	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,470.05500	1,474.949	17.10	0.7313	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			246.78970	252.458	17.11	0.2671	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,478.28970	1,483.158	17.11	0.7329	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			250.33370	256.052	17.09	0.2703	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,206.86430	1,207.558	16.58	0.6178	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			459.95560	463.870	16.55	0.3857	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,192.15560	1,192.870	16.55	0.6143	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			457.30180	461.206	16.57	0.3839	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,199.50180	1,200.206	16.57	0.6161	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			454.66430	458.558	16.58	0.3822	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>12,136,036.00</b>	<b>1,160</b>	<b>22,835</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.58250		10.59470			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.76960		10.78190			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.98490		10.99790			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.18730		11.20030			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			1.44560	1.333	30.51	0.0061	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,916.74560	1,928.834	30.51	0.9939	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			1.42040	1.311	30.58	0.0060	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,926.72040	1,938.811	30.58	0.9940	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			1.39580	1.289	30.65	0.0059	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,936.69580	1,948.789	30.65	0.9941	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			29.56230	31.415	20.30	0.0652	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,977.66230	1,991.815	20.30	0.9348	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			29.15410	30.997	20.31	0.0644	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,987.25410	2,001.397	20.31	0.9356	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			28.75230	30.584	20.33	0.0636	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,996.85230	2,010.984	20.33	0.9364	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			292.77400	302.493	18.05	0.3351	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,024.87400	1,047.593	18.05	0.6649	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			290.40270	300.103	18.07	0.3330	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,032.50270	1,055.204	18.07	0.6670	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			288.05100	297.736	18.08	0.3309	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,040.15100	1,062.836	18.08	0.6691	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			627.46000	630.355	16.93	0.5083	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			707.16000	723.055	16.93	0.4917	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			623.41600	626.346	16.94	0.5060	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			713.11600	729.046	16.94	0.4940	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			619.39170	622.356	16.95	0.5037	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			719.09170	735.056	16.95	0.4963	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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	19/12/2016		372.39670		294.56600			0.0000	0.00	0	20,000
<b>Total CF CANDCO CAGZ Future</b>									<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDCO CAGZ</b>									<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On 19/12/2016		13.91820		13.96690			0.0000	0.00	0	1,718
CHF / R	On 13/03/2017		14.23330		14.28130			0.0000	0.00	0	0
CHF / R	On 19/06/2017		14.59620		14.64560			0.0000	0.00	0	0
CHF / R	On 18/09/2017		14.94320		14.99260			0.0000	0.00	0	0
<b>Total CHF / R Future</b>									<b>0.00</b>	<b>0</b>	<b>1,718</b>
CHF / R	On 19/12/2016	Call			1.74250	1.363	31.82	0.0046	0.00	0	0
CHF / R	On 19/12/2016	Put			2,714.84250	2,763.163	31.82	0.9954	0.00	0	0
CHF / R	On 19/12/2016	Call			1.72360	1.346	31.87	0.0046	0.00	0	0
CHF / R	On 19/12/2016	Put			2,724.82360	2,773.145	31.87	0.9954	0.00	0	0
CHF / R	On 19/12/2016	Call			1.70490	1.329	31.92	0.0045	0.00	0	0
CHF / R	On 19/12/2016	Put			2,734.80490	2,783.129	31.92	0.9955	0.00	0	0
CHF / R	On 13/03/2017	Call			71.46410	64.394	23.75	0.0833	0.00	0	0
CHF / R	On 13/03/2017	Put			2,840.16410	2,881.094	23.75	0.9167	0.00	0	0
CHF / R	On 13/03/2017	Call			70.92020	63.878	23.76	0.0827	0.00	0	0
CHF / R	On 13/03/2017	Put			2,849.62020	2,890.578	23.76	0.9173	0.00	0	0
CHF / R	On 13/03/2017	Call			70.38060	63.368	23.77	0.0821	0.00	0	0
CHF / R	On 13/03/2017	Put			2,859.08060	2,900.068	23.77	0.9179	0.00	0	0
CHF / R	On 19/06/2017	Call			475.13650	460.426	21.58	0.3280	0.00	0	0
CHF / R	On 19/06/2017	Put			1,699.53650	1,734.226	21.58	0.6720	0.00	0	0
CHF / R	On 19/06/2017	Call			472.93610	458.296	21.60	0.3267	0.00	0	0
CHF / R	On 19/06/2017	Put			1,707.33610	1,742.096	21.60	0.6733	0.00	0	0
CHF / R	On 19/06/2017	Call			470.74710	456.178	21.61	0.3255	0.00	0	0
CHF / R	On 19/06/2017	Put			1,715.14710	1,749.978	21.61	0.6745	0.00	0	0
CHF / R	On 18/09/2017	Call			924.16920	900.924	20.54	0.4737	0.00	0	0
CHF / R	On 18/09/2017	Put			1,311.56920	1,337.724	20.54	0.5263	0.00	0	0
CHF / R	On 18/09/2017	Call			920.70780	897.534	20.55	0.4724	0.00	0	0
CHF / R	On 18/09/2017	Put			1,318.10780	1,344.334	20.55	0.5276	0.00	0	0
CHF / R	On 18/09/2017	Call			917.25460	894.162	20.56	0.4710	0.00	0	0
CHF / R	On 18/09/2017	Put			1,324.65460	1,350.962	20.56	0.5290	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>1,718</b>
CNH / R	On 19/12/2016		2.03680		2.05440			0.0000	0.00	0	10
CNH / R	On 13/03/2017		2.05350		2.07170			0.0000	0.00	0	0
CNH / R	On 19/06/2017		2.07650		2.09570			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
CNH / R	On	18/09/2017	Foreign Exchange Future			2.10080		2.11840			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			3.86840	2.525	33.22	0.0055	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,959.86840	4,134.525	33.22	0.9945	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			3.88340	2.471	33.78	0.0053	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,059.88340	4,234.471	33.78	0.9947	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			3.90220	2.422	34.35	0.0052	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,159.90220	4,334.422	34.35	0.9948	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,343.79880	4,521.536	22.74	0.9435	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			65.65180	60.823	22.35	0.0610	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,148.65180	4,325.823	22.35	0.9390	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			63.15500	58.618	22.54	0.0587	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,246.15500	4,423.618	22.54	0.9413	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			60.79880	56.536	22.74	0.0565	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			592.88220	563.260	19.53	0.3141	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,135.88220	2,298.260	19.53	0.6859	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			569.21900	541.658	19.61	0.3042	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,212.21900	2,376.658	19.61	0.6958	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			617.51530	586.494	19.46	0.3244	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,060.51530	2,221.494	19.46	0.6756	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,526.35850	1,636.909	19.02	0.5097	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1,269.53960	1,206.390	19.06	0.4796	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,585.53960	1,698.390	19.06	0.5204	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			1,229.81360	1,168.921	19.11	0.4689	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,645.81360	1,760.920	19.11	0.5311	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1,310.35850	1,244.909	19.02	0.4903	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
DKK / R	On	19/12/2016	Foreign Exchange Future			2.01280		2.02170			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.05580		2.06490			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.10560		2.11470			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	Call			2.85490	1.207	34.98	0.0027	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,685.85490	4,773.207	34.98	0.9973	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			3.08180	1.499	34.51	0.0034	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,486.08180	4,573.499	34.51	0.9966	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			2.96380	1.344	34.74	0.0030	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,585.96380	4,673.344	34.74	0.9970	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			178.05930	171.958	19.14	0.1641	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,329.05930	2,413.959	19.14	0.8359	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			207.76480	200.328	19.08	0.1858	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,158.76480	2,242.328	19.08	0.8142	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			192.40960	185.664	19.11	0.1747	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,243.40960	2,327.664	19.11	0.8253	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			870.81820	856.216	18.27	0.4381	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,423.81820	1,500.216	18.27	0.5619	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			834.09890	820.729	18.31	0.4250	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,487.09890	1,564.730	18.31	0.5750	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			908.87100	892.983	18.23	0.4514	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,361.87100	1,436.983	18.23	0.5486	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			1.81170		1.82910			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.84260		1.86050			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.87760		1.89610			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.91000		1.92900			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			7.42250	4.440	31.26	0.0109	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,916.42250	3,087.440	31.26	0.9891	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			6.66440	4.001	31.65	0.0098	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,015.66440	3,187.001	31.65	0.9902	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			5.99590	3.613	32.05	0.0088	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,114.99590	3,286.613	32.05	0.9912	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			165.63560	146.789	24.10	0.1320	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,960.63560	3,120.789	24.10	0.8680	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			157.31910	139.455	24.25	0.1259	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,052.31910	3,213.455	24.25	0.8741	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			149.48010	132.540	24.40	0.1202	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,144.48010	3,306.540	24.40	0.8798	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			798.40130	743.216	20.89	0.3947	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,637.40130	1,767.216	20.89	0.6053	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			860.97830	800.354	20.66	0.4187	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,499.97830	1,624.354	20.66	0.5813	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			829.08760	771.223	20.77	0.4065	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,568.08760	1,695.223	20.77	0.5935	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,308.81790	1,228.552	20.09	0.5010	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,418.81790	1,528.552	20.09	0.4990	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,270.00230	1,192.123	20.18	0.4899	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,480.00230	1,592.123	20.18	0.5101	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,232.32740	1,156.801	20.27	0.4790	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,542.32740	1,656.801	20.27	0.5210	0.00	0	0
<b>Total HK\$/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 HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>19,930</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.13760		0.13890			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13690		0.13900			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13700		0.13910			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13780		0.13920			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			9.99450		9.99530			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.13410		10.13480			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.29500		10.29590			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.44570		10.44650			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			10.88660	8.290	21.94	0.0436	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			865.58660	863.790	21.94	0.9564	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			10.68630	8.159	22.07	0.0428	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			875.38630	873.659	22.07	0.9572	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			10.49160	8.031	22.21	0.0420	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			885.19160	883.531	22.21	0.9580	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			93.44650	96.140	18.33	0.1876	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,048.64650	1,052.040	18.33	0.8124	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			92.14600	94.815	18.35	0.1854	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,057.34600	1,060.714	18.35	0.8146	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			90.86370	93.507	18.37	0.1832	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,066.06370	1,069.407	18.37	0.8168	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			278.70520	287.178	17.62	0.3439	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			922.80520	932.179	17.62	0.6561	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			276.24350	284.686	17.64	0.3415	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			930.34350	939.686	17.64	0.6585	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			273.80360	282.218	17.66	0.3391	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			937.90360	947.218	17.66	0.6609	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			568.98320	573.260	17.09	0.4969	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			702.48320	707.560	17.09	0.5031	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			565.03860	569.312	17.10	0.4945	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			708.53860	713.612	17.10	0.5055	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			572.95240	577.232	17.08	0.4994	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			696.45240	701.532	17.08	0.5006	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			1.30200		1.31520			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31680		1.33220			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
PULA / R	On	19/06/2017	Foreign Exchange Future			1.33360		1.34740			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.34910		1.36480			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			848.00000	980.000		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			948.00000	1,080.000		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			1,048.00000	1,180.000		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			878.00000	1,032.000		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			978.00000	1,132.000		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			1,078.00000	1,232.000		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			326.00000	464.000		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			426.00000	564.000		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			526.00000	664.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			48.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			0.00000	109.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			52.00000	209.000		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			152.00000	309.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.26490		1.26300			0.0000	0.00	0	1,411
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.26790		1.26600			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.27080		1.26890			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.27370		1.27170			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>9,506</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>9,506</b>
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.06550		1.06000			0.0000	0.00	0	52
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.07040		1.06480			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07570		1.07000			0.0000	7,121,134.00	6,620	31,922
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.08080		1.07520			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$ Future</b>												<b>7,121,134.00</b>	<b>6,620</b>	<b>31,974</b>
<b>Total QUANTO € / \$</b>												<b>7,121,134.00</b>	<b>6,620</b>	<b>31,974</b>
RAIN	On	19/12/2016	Foreign Exchange Future			23,557.03000	23,707.57000				0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			23,954.69000	24,107.15000				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			9.88580	9.91740				0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			10.05110	10.08240				0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			10.24180	10.27590				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		1.20140	0.867	30.96	0.0043		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put		1,893.80140	1,925.066	30.96	0.9957		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call		1.18010	0.852	31.04	0.0042		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put		1,903.78010	1,935.052	31.04	0.9958		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call		1.15920	0.838	31.12	0.0041		0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put		1,913.75920	1,945.038	31.12	0.9959		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		98.78820	96.635	18.31	0.1897		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		1,006.38820	1,035.536	18.31	0.8103		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		97.42430	95.309	18.33	0.1875		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		1,015.02430	1,044.209	18.33	0.8125		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		96.07800	94.000	18.35	0.1853		0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		1,023.67800	1,052.900	18.35	0.8147		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call		397.43750	393.763	16.92	0.4426		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put		631.53750	661.963	16.92	0.5574		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call		393.85560	390.281	16.94	0.4397		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put		637.95560	668.481	16.94	0.5603		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call		390.30600	386.824	16.95	0.4368		0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put		644.40600	675.024	16.95	0.5632		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			3.97910	4.03460				0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			3.96050	4.01780				0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.93080	3.98690				0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put		1,275.40000	1,330.919	37.79	0.9998		0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call		0.00000	0.023	37.79	0.0003		0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put		1,255.40000	1,310.923	37.79	0.9997		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
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.00000	0.021	37.79	0.0003	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,265.40000	1,320.921	37.79	0.9997	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.00000	0.019	37.79	0.0002	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			5.90230	6.395	21.21	0.0376	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			848.10230	905.894	21.21	0.9624	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			5.96110	6.452	21.41	0.0376	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			858.16110	915.952	21.41	0.9624	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			6.02060	6.510	21.62	0.0376	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			868.22060	926.010	21.62	0.9624	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			94.20320	82.979	17.21	0.2845	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			367.30320	412.179	17.21	0.7155	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			91.75570	80.781	17.23	0.2786	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			374.85570	419.981	17.23	0.7214	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			89.36610	78.636	17.25	0.2727	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			382.46610	427.836	17.25	0.7273	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			1.42170		1.42240			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.37720		1.38540			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32110		1.31950			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27050		1.26860			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>800 169 128.80</b>	<b>62,006</b>	<b>1,178,115</b>
<b>Total Options</b>												<b>27 040.73</b>	<b>140</b>	<b>2,653,415</b>
<b>Grand Total:</b>												<b>800,196,169.53</b>	<b>62,146</b>	<b>3,831,530</b>