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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/12/2016

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			13.80330		14.01700			0.0000	207,049,500.00	15,000	0
\$ / R On 06/12/2016 Foreign Exchange Future			13.80650		14.01700			0.0000	0.00	0	0
\$ / R On 09/12/2016 Foreign Exchange Future			13.80910		14.02220			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.81670		14.03010			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.81920		14.03270			0.0000	0.00	0	353
\$ / R On 14/12/2016 Foreign Exchange Future			13.82180		14.03560			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.82460		14.03850			0.0000	0.00	0	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			13.83590		14.05010			0.0000	1,594,421,444.20	115,238	374,856
\$ / R On 21/12/2016 Foreign Exchange Future			13.84150		14.05590			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			13.86130		14.07620			0.0000	12,100,914.90	873	2,649
\$ / R On 29/12/2016 Foreign Exchange Future			13.86420		14.07910			0.0000	10,952,718.00	790	0
\$ / R On 04/01/2017 Foreign Exchange Future			13.88110		14.09650			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			13.90070		14.11610			0.0000	695,035.00	50	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.90620		14.12160			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			13.91710		14.13270			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.91980		14.13540			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.92530		14.14090			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.93350		14.14920			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.93890		14.15470			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.94440		14.16030			0.0000	0.00	0	0
\$ / R On 31/01/2017 Foreign Exchange Future			13.95530		14.17130			0.0000	1,604,859.50	115	2,339

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			14.00140		14.21790			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future			14.02830		14.24520			0.0000	51,063,012.00	3,640	5,745
\$ / R	On	28/02/2017	Foreign Exchange Future			14.03100		14.24790			0.0000	0.00	0	365
\$ / R	On	01/03/2017	Foreign Exchange Future			14.03370		14.25070			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.06620		14.28360			0.0000	1,572,151,041.60	111,768	250,130
\$ / R	On	31/03/2017	Foreign Exchange Future			14.11510		14.33320			0.0000	2,611,293.50	185	1,561
\$ / R	On	11/04/2017	Foreign Exchange Future			14.14500		14.36350			0.0000	565,800.00	40	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.14780		14.36630			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.15050		14.36910			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.17220		14.39110			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.18310		14.40210			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.33260		14.55400			0.0000	18,231,067.20	1,272	180,848
\$ / R	On	12/07/2017	Foreign Exchange Future			14.39510		14.61790			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.41960		14.64290			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.55020		14.80740			0.0000	2,182,530.00	150	4,450
\$ / R	On	23/10/2017	Foreign Exchange Future			14.55060		14.90630			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.58890		15.06400			0.0000	0.00	0	14,956
\$ / R	On	19/03/2018	Foreign Exchange Future			14.90250		15.31800			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.21600		15.57190			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>3,473,629,215.90</b>	<b>249,121</b>	<b>846,558</b>
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			313.81370	53.300	28.44	1.0000	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			46.81370	0.000	28.44	0.0000	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			445.85880	229.144	31.78	0.8197	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			28.85880	22.644	31.78	0.1803	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			156.79190	29.256	33.32	0.2150	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			139.79190	222.755	33.32	0.7850	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			51.59230	5.028	42.16	0.0411	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			384.59230	548.528	42.16	0.9589	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.15	Call			129.24810	42.905	27.11	0.1990	0.00	0	70
\$ / R	On	09/12/2016	Foreign Exchange Option	14.15	Put			257.04810	383.805	27.11	0.8010	0.00	0	70
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			144.82780	49.357	26.71	0.2245	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			232.62780	350.257	26.71	0.7755	0.00	0	30,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			26.71010	6.374	25.54	0.0336	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			746.61010	939.674	25.54	0.9664	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			92.39360	27.988	22.54	0.1242	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			429.69360	578.788	22.54	0.8758	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,399.26500	1,185.481	27.15	0.9829	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			3.66500	3.681	27.15	0.0171	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,389.38740	1,175.568	27.04	0.9825	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			3.78740	3.768	27.04	0.0175	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,379.46600	1,165.657	26.93	0.9820	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			3.86600	3.857	26.93	0.0180	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			288.52900	156.879	23.31	0.4150	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			200.02900	282.279	23.31	0.5850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,850.10000	13,635.900	24.26	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	24.26	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,250.51370	2,036.607	29.74	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			0.41370	0.707	29.74	0.0029	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,553.75080	1,342.173	26.34	0.9769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			3.65080	6.273	26.34	0.0231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,464.88330	1,253.154	25.36	0.9728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			4.78330	7.254	25.36	0.0272	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,307.61080	1,095.434	23.62	0.9633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			7.51080	9.534	23.62	0.0367	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,064.86910	851.189	20.90	0.9386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			14.76910	15.289	20.90	0.0614	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			856.64720	645.052	19.45	0.8878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			26.54720	29.152	19.45	0.1122	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			792.01520	585.572	19.63	0.8569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			31.91520	39.672	19.63	0.1431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			782.86210	577.279	19.66	0.8521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			32.76210	41.379	19.66	0.1479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			773.73040	569.040	19.68	0.8472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			33.63040	43.140	19.68	0.1528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			746.46960	544.656	19.76	0.8321	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			36.36960	48.756	19.76	0.1679	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			737.42870	536.641	19.79	0.8269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			37.32870	50.741	19.79	0.1731	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			694.83450	497.455	19.92	0.7996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			44.73450	61.555	19.92	0.2004	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			628.96110	438.013	20.13	0.7520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			58.86110	82.113	20.13	0.2480	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			612.95890	423.810	20.18	0.7394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			62.85890	87.910	20.18	0.2606	3,164,749.20	36,000	37,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			499.50260	326.184	20.57	0.6390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			99.40260	140.284	20.57	0.3610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			464.44080	297.231	20.71	0.6040	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			114.34080	161.331	20.71	0.3960	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			430.84230	270.093	20.84	0.5687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			130.74230	184.193	20.84	0.4313	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			417.82190	259.744	20.89	0.5545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			137.72190	193.844	20.89	0.4455	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			368.18160	221.205	21.10	0.4984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			168.08160	235.305	21.10	0.5016	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			339.16620	199.747	21.26	0.4641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			189.06620	263.847	21.26	0.5359	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			285.80590	161.807	21.59	0.3983	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			235.70590	325.907	21.59	0.6017	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			261.44880	145.179	21.76	0.3673	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			261.34880	359.279	21.76	0.6327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			248.12460	135.906	21.86	0.3493	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			278.02460	380.006	21.86	0.6507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			243.80350	132.928	21.89	0.3434	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			283.70350	387.028	21.89	0.6566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			239.54340	130.005	21.92	0.3376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			289.44340	394.105	21.92	0.6624	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			231.19980	124.324	21.99	0.3262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			301.09980	408.424	21.99	0.6738	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call			223.08940	118.858	22.05	0.3150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put			312.98940	422.958	22.05	0.6850	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call			219.12220	116.202	22.09	0.3095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put			319.02220	430.302	22.09	0.6905	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			207.56070	108.542	22.19	0.2933	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			337.46070	452.642	22.19	0.7067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			200.13290	103.681	22.25	0.2829	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			350.03290	467.782	22.25	0.7171	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			189.40540	96.749	22.35	0.2677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			369.30540	490.849	22.35	0.7323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			182.52110	92.357	22.42	0.2579	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			382.42110	506.457	22.42	0.7421	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			166.22520	82.141	22.58	0.2346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			416.12520	546.241	22.58	0.7654	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			157.05260	76.508	22.68	0.2213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			436.95260	570.608	22.68	0.7787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			154.09370	74.709	22.71	0.2170	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			443.99370	578.809	22.71	0.7830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			140.00370	66.275	22.88	0.1966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			479.90370	620.375	22.88	0.8034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			137.32470	64.695	22.91	0.1926	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			487.22470	628.795	22.91	0.8074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			124.58810	57.304	23.07	0.1740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			524.48810	671.404	23.07	0.8260	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			112.90370	50.696	23.24	0.1569	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			562.80370	714.796	23.24	0.8431	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			110.68810	49.463	23.27	0.1536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			570.58810	723.563	23.27	0.8464	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			92.43140	39.967	23.64	0.1276	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			642.33140	804.067	23.64	0.8724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			86.98140	37.318	23.78	0.1200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			666.88140	831.418	23.78	0.8800	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			81.82650	34.846	23.93	0.1129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			691.72650	858.946	23.93	0.8871	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			76.95350	32.539	24.07	0.1062	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			716.85350	886.639	24.07	0.8938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			75.39010	31.805	24.12	0.1040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			725.29010	895.905	24.12	0.8960	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			60.90580	25.332	24.59	0.0846	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	14.80	Put			810.80580	989.432	24.59	0.9154	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			58.25920	24.209	24.68	0.0812	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			828.15920	1,008.309	24.68	0.9188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			53.27300	22.114	24.87	0.0747	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			863.17300	1,046.214	24.87	0.9253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			47.58320	19.756	25.11	0.0674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			907.48320	1,093.856	25.11	0.9326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			40.54330	16.885	25.44	0.0583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			970.44330	1,160.986	25.44	0.9417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			38.71510	16.148	25.54	0.0559	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			988.61510	1,180.248	25.54	0.9441	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			30.65890	12.937	26.01	0.0454	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,080.55890	1,277.036	26.01	0.9546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			24.18270	10.393	26.48	0.0370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,174.08270	1,374.493	26.48	0.9630	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			23.61080	10.169	26.53	0.0362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,183.51080	1,384.269	26.53	0.9638	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			19.94930	8.800	26.89	0.0315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,249.84930	1,452.900	26.89	0.9685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			14.88960	7.011	27.58	0.0253	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,364.78960	1,571.111	27.58	0.9747	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			12.49860	6.050	28.04	0.0218	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,442.39860	1,650.150	28.04	0.9782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			12.07310	5.835	28.16	0.0211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,461.97310	1,669.935	28.16	0.9789	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			10.71060	5.148	28.56	0.0186	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,530.61060	1,739.248	28.56	0.9814	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			8.91720	4.249	29.19	0.0154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,638.81720	1,848.350	29.19	0.9846	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			7.35180	3.473	29.88	0.0126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,757.25180	1,967.573	29.88	0.9874	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			7.23680	3.416	29.94	0.0124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,767.13680	1,977.516	29.94	0.9876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			6.79790	3.200	30.17	0.0116	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,806.69790	2,017.300	30.17	0.9884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			6.69320	3.149	30.23	0.0114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,816.59320	2,027.249	30.23	0.9886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			5.41450	2.524	31.03	0.0091	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,955.31450	2,166.624	31.03	0.9909	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			4.61460	2.136	31.66	0.0077	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,064.51460	2,276.236	31.66	0.9923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			4.06650	1.872	32.18	0.0067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,153.96650	2,365.972	32.18	0.9933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			3.50250	1.602	32.81	0.0057	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,263.40250	2,475.702	32.81	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3.11280	1.417	33.33	0.0051	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			2,353.01280	2,565.517	33.33	0.9949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			2.84730	1.291	33.73	0.0046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,422.74730	2,635.391	33.73	0.9954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			2.64250	1.195	34.07	0.0042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,482.54250	2,695.295	34.07	0.9958	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			2.57850	1.164	34.19	0.0041	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,502.47850	2,715.264	34.19	0.9959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			2.18240	1.042	35.21	0.0036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,642.08240	2,855.142	35.21	0.9964	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			2.01420	1.006	35.79	0.0035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,711.91420	2,925.106	35.79	0.9965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			1.99150	1.001	35.87	0.0034	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,721.89150	2,935.101	35.87	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			1.86280	0.973	36.36	0.0033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,781.76280	2,995.073	36.36	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			1.82970	0.939	37.01	0.0032	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,861.72970	3,075.039	37.01	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			1.83560	0.924	37.34	0.0031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,901.73560	3,115.024	37.34	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			1.83720	0.920	37.42	0.0031	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,911.73720	3,125.020	37.42	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1.84390	0.905	37.75	0.0030	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,951.74390	3,165.005	37.75	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			1.93660	0.796	40.95	0.0025	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,341.83660	3,554.896	40.95	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			1.97110	0.774	41.85	0.0024	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,451.87110	3,664.874	41.85	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			1.97440	0.772	41.93	0.0024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,461.87440	3,674.872	41.93	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			2.02720	0.747	43.16	0.0022	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,611.92720	3,824.847	43.16	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			2.03850	0.743	43.40	0.0022	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,641.93850	3,854.843	43.40	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			2.05000	0.738	43.65	0.0022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,671.95000	3,884.838	43.65	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			2.16850	0.706	45.94	0.0020	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,952.06850	4,164.806	45.94	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			2.18240	0.663	45.94	0.0019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,982.08240	4,194.763	45.94	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			2.19650	0.622	45.94	0.0018	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,012.09650	4,224.722	45.94	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			2.21560	0.571	45.94	0.0016	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,052.11560	4,264.671	45.94	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			2.22530	0.547	45.94	0.0016	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,072.12530	4,284.647	45.94	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1.73550	0.291	45.94	0.0009	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			4,361.63550	4,574.392	45.94	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1.61840	0.267	45.94	0.0008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,401.51840	4,614.367	45.94	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.73860	0.099	45.94	0.0003	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,840.63860	5,054.199	45.94	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.62680	0.081	45.94	0.0003	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,930.52680	5,144.181	45.94	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.60430	0.077	45.94	0.0003	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,950.50430	5,164.177	45.94	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.45830	0.054	45.94	0.0002	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,100.35830	5,314.154	45.94	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.38040	0.043	45.94	0.0001	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,200.28040	5,414.143	45.94	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.16180	0.015	45.94	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,650.06180	5,864.115	45.94	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.14690	0.013	45.94	0.0000	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,700.04690	5,914.113	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.13070	0.011	45.94	0.0000	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,760.03070	5,974.111	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.09950	0.008	45.94	0.0000	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,899.99950	6,114.108	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.07700	0.006	45.94	0.0000	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,029.97700	6,244.106	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.06570	0.005	45.94	0.0000	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,109.96570	6,324.105	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.04970	0.003	45.94	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,249.94970	6,464.103	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.04400	0.003	45.94	0.0000	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,309.94400	6,524.103	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.01790	0.001	45.94	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,749.91790	6,964.101	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.01460	0.001	45.94	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,849.91460	7,064.101	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.01190	0.001	45.94	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,949.91190	7,164.101	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00720	0.000	45.94	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,189.90720	7,404.100	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00630	0.000	45.94	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,249.90630	7,464.100	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00010	0.000	45.94	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,959.90010	9,174.100	45.94	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	45.94	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,889.90000	13,104.100	45.94	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			43.52430	18.624	24.52	0.0618	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			987.62430	1,177.124	24.52	0.9382	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			624.99660	440.587	20.21	0.7296	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		69.09660	99.087	20.21	0.2704	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		210.05620	115.094	22.08	0.2928	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		364.15620	483.593	22.08	0.7072	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call		179.25630	94.843	22.37	0.2507	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put		423.35630	553.343	22.37	0.7493	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put		234.08830	321.093	20.12	0.5346	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call		370.28830	242.393	20.12	0.4654	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		172.15900	102.173	21.70	0.2332	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		553.05900	697.973	21.70	0.7668	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		328.14480	223.039	20.04	0.4038	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		331.64480	441.939	20.04	0.5962	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call		597.98860	445.205	19.13	0.6061	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put		181.88860	244.505	19.13	0.3939	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		464.28460	334.624	19.61	0.4932	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		292.68460	378.424	19.61	0.5068	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		25.37270	13.165	24.29	0.0314	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,073.77270	2,276.965	24.29	0.9686	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call		354.66140	252.052	20.17	0.3872	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		451.96140	564.952	20.17	0.6128	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		341.82570	242.586	20.33	0.3720	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		486.42570	602.786	20.33	0.6280	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		645.86070	492.750	19.18	0.6037	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		214.96070	277.450	19.18	0.3963	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		464.73670	342.300	19.67	0.4644	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		375.53670	468.800	19.67	0.5356	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		458.37740	338.905	19.83	0.4530	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		403.67740	500.005	19.83	0.5470	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		64.92560	41.616	23.85	0.0771	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,800.22560	1,992.716	23.85	0.9229	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		630.95060	483.633	19.32	0.5707	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		270.65060	339.233	19.32	0.4293	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		345.26500	249.502	20.61	0.3524	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		594.96500	715.102	20.61	0.6476	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		188.45030	130.775	22.03	0.2007	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		1,087.15030	1,245.475	22.03	0.7993	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		551.21590	416.923	19.49	0.5062	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		359.91590	441.623	19.49	0.4938	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		467.58680	349.968	19.89	0.4455	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		446.28680	544.668	19.89	0.5545	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		480.92830	369.584	20.18	0.4199	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		583.02830	688.184	20.18	0.5801	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		262.75220	193.370	21.68	0.2491	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		1,074.85220	1,221.970	21.68	0.7509	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		817.16640	662.912	19.04	0.6076	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		311.96640	374.612	19.04	0.3924	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		566.42540	446.046	19.85	0.4605	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		548.52540	645.046	19.85	0.5395	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		632.34710	501.176	19.60	0.4992	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		481.64710	567.476	19.60	0.5008	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		1,034.68560	863.860	18.74	0.6814	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		251.08560	297.660	18.74	0.3186	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		905.37690	747.839	19.01	0.6244	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		321.77690	381.639	19.01	0.3756	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call		737.05920	596.622	19.41	0.5387	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put		453.45920	530.422	19.41	0.4613	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		686.71130	552.795	19.57	0.5108	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		503.11130	586.595	19.57	0.4892	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		1,214.55840	1,028.316	18.49	0.7491	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		180.95840	212.116	18.49	0.2509	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		553.48270	439.783	20.12	0.4314	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		669.88270	773.583	20.12	0.5686	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call		537.86110	426.448	20.20	0.4214	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put		694.26110	800.248	20.20	0.5786	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		875.50350	720.757	19.08	0.6100	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		341.90350	404.557	19.08	0.3900	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		462.29560	362.508	20.58	0.3715	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		828.69560	946.308	20.58	0.6285	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call		358.21780	277.085	21.26	0.2986	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put		1,074.61780	1,210.885	21.26	0.7014	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		594.34410	474.850	19.94	0.4570	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		610.74410	708.650	19.94	0.5430	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		280.02780	214.123	21.94	0.2402	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,336.42780	1,487.923	21.94	0.7598	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		278.01220	212.517	21.96	0.2386	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,344.41220	1,496.317	21.96	0.7614	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call		515.18230	407.157	20.31	0.4067	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put		731.58230	840.957	20.31	0.5933	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call		253.13580	192.571	22.21	0.2192	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put		1,449.53580	1,606.371	22.21	0.7808	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		216.20850	162.181	22.58	0.1892	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,632.60850	1,795.981	22.58	0.8108	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		303.21700	232.659	21.72	0.2578	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,249.61700	1,396.459	21.72	0.7422	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		201.04610	150.061	22.74	0.1769	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,717.44610	1,883.861	22.74	0.8231	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		173.40760	128.596	23.08	0.1545	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,889.80760	2,062.396	23.08	0.8455	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		276.01160	210.925	21.98	0.2371	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,352.41160	1,504.725	21.98	0.7629	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call		120.34660	88.066	23.91	0.1101	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put		2,336.74660	2,521.866	23.91	0.8899	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		100.59060	73.230	24.33	0.0931	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	16.75	Put			2,566.99060	2,757.030	24.33	0.9069	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			210.13050	157.215	22.64	0.1842	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,666.53050	1,831.015	22.64	0.8158	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			68.96820	51.829	25.56	0.0667	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,095.36820	3,295.629	25.56	0.9333	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			37.39920	26.811	27.72	0.0352	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,183.79920	4,390.611	27.72	0.9648	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			147.52530	108.708	23.45	0.1331	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,083.92530	2,262.508	23.45	0.8669	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			23.96230	15.457	27.72	0.0216	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,740.36230	4,949.257	27.72	0.9784	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			16.84930	10.592	27.72	0.0154	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,113.24930	5,324.392	27.72	0.9846	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			84.31230	62.142	24.84	0.0797	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,800.71230	2,995.942	24.84	0.9203	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			2.70840	1.493	27.72	0.0026	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,959.10840	7,175.293	27.72	0.9974	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			2.25090	1.225	27.72	0.0021	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,138.65090	7,355.025	27.72	0.9979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			37.21380	26.558	27.72	0.0349	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,193.61380	4,400.358	27.72	0.9651	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,120.45530	1,909.050	19.02	0.9324	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			36.85530	42.849	19.02	0.0676	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,843.10530	1,632.857	18.49	0.8997	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			59.50530	66.657	18.49	0.1003	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,409.61580	1,213.543	18.38	0.8093	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			126.01580	147.343	18.38	0.1907	0.00	0	102,452
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			547.26360	440.061	20.50	0.4027	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			834.06360	944.961	20.50	0.5973	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			895.32690	747.425	19.37	0.5733	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			471.82690	542.425	19.37	0.4267	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			135.92540	104.180	24.26	0.1122	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,789.62540	2,976.380	24.26	0.8878	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			894.28520	746.735	19.38	0.5714	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			477.98520	548.935	19.38	0.4286	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			904.31730	756.063	19.38	0.5744	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			475.21730	545.563	19.38	0.4256	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			754.67060	625.449	19.90	0.4927	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			673.57060	763.249	19.90	0.5073	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			195.65350	152.895	23.54	0.1513	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,463.55350	2,639.795	23.54	0.8487	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,028.89600	872.069	19.12	0.6140	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			426.79600	488.969	19.12	0.3860	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			868.79480	727.301	19.55	0.5434	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			566.69480	644.201	19.55	0.4566	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			496.80290	403.983	21.09	0.3474	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		1,154.70290	1,280.883	21.09	0.6526	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,072.95740	924.509	19.46	0.5718	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		628.95740	701.909	19.46	0.4282	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		1,038.19140	892.971	19.56	0.5582	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		664.19140	740.371	19.56	0.4418	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,013.96900	871.060	19.63	0.5485	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		689.96900	768.460	19.63	0.4515	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		967.03710	828.742	19.77	0.5294	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		743.03710	826.142	19.77	0.4706	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		891.75740	761.254	20.00	0.4976	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		837.75740	928.654	20.00	0.5024	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		740.29150	626.138	20.55	0.4293	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,076.29150	1,183.538	20.55	0.5707	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		580.71530	487.737	21.32	0.3513	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,426.71530	1,555.136	21.32	0.6487	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		554.23640	464.817	21.47	0.3376	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,500.23640	1,632.217	21.47	0.6624	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		551.66050	462.588	21.49	0.3363	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,507.66050	1,639.989	21.49	0.6637	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		549.09750	460.376	21.50	0.3349	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,515.09750	1,647.775	21.50	0.6651	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		546.54730	458.174	21.52	0.3336	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,522.54730	1,655.574	21.52	0.6664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		486.81920	406.524	21.89	0.3017	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,712.81920	1,853.924	21.89	0.6983	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		471.41020	392.704	21.98	0.2932	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		1,767.41020	1,910.104	21.98	0.7068	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		469.25290	390.772	22.00	0.2920	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		1,775.25290	1,918.172	22.00	0.7080	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		440.18700	364.764	22.18	0.2756	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		1,886.18700	2,032.164	22.18	0.7244	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		419.68870	347.346	22.31	0.2645	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		1,965.68870	2,114.746	22.31	0.7355	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		388.96730	321.342	22.51	0.2475	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,094.96730	2,248.742	22.51	0.7525	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		311.94200	256.691	23.12	0.2038	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,487.94200	2,654.091	23.12	0.7962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		182.53750	155.805	25.46	0.1266	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,678.53750	3,873.205	25.46	0.8734	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		176.67380	151.101	25.66	0.1227	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,772.67380	3,968.501	25.66	0.8773	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		151.32070	128.895	26.56	0.1046	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,247.32070	4,446.295	26.56	0.8954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,222.27040	1,061.057	19.07	0.6275	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		498.27040	558.457	19.07	0.3725	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		1,199.91780	1,040.507	19.12	0.6195	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			515.91780	577.907	19.12	0.3805	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			89.50560	69.408	26.56	0.0618	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,245.50560	5,446.808	26.56	0.9382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,778.79620	1,582.590	18.33	0.7863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			224.79620	249.990	18.33	0.2137	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,240.14130	1,081.563	19.21	0.6124	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			572.24130	636.463	19.21	0.3876	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			225.63300	192.164	24.95	0.1459	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,587.73300	3,777.064	24.95	0.8541	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			978.49660	846.090	20.04	0.5072	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			895.59660	986.490	20.04	0.4928	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,591.05520	1,394.734	18.83	0.6636	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			533.65520	594.534	18.83	0.3364	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,584.99800	1,389.056	18.83	0.6620	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			537.59800	598.856	18.83	0.3380	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,329.62700	1,160.526	19.41	0.5868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			406.46830	454.783	18.59	0.2803	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,192.60000	985,449.800	25.86	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,276.51500	2,044.308	17.87	0.8193	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			219.11500	244.108	17.87	0.1807	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,090.36650	1,869.342	18.24	0.7815	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			282.96650	319.142	18.24	0.2185	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,813.86830	1,604.983	18.59	0.7197	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,988.86490	3,183.211	23.29	0.7755	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			414.82120	352.193	23.31	0.2238	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,997.42120	3,191.993	23.31	0.7762	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			341.81050	297.066	24.32	0.1897	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,534.41050	3,746.866	24.32	0.8103	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	25.86	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,668.24690	2,853.580	22.85	0.7476	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			470.61350	399.498	22.88	0.2501	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,693.21350	2,879.298	22.88	0.7499	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			417.71040	354.634	23.28	0.2252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,980.31040	3,174.434	23.28	0.7748	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			416.26490	353.411	23.29	0.2245	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			996.60130	1,105.367	20.02	0.4861	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			590.66550	502.203	22.14	0.3045	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,183.26550	2,352.004	22.14	0.6955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			510.86280	433.795	22.61	0.2687	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,503.46280	2,683.595	22.61	0.7313	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			475.64690	403.780	22.85	0.2524	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			742.22700	830.326	19.41	0.4132	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,280.63850	1,116.141	19.55	0.5709	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			793.23850	885.941	19.55	0.4291	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1,210.35830	1,052.749	19.74	0.5474	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			872.95830	972.549	19.74	0.4526	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			1,114.00130	965.567	20.02	0.5139	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,176.43890	979.059	20.10	0.5003	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,080.13890	1,238.459	20.10	0.4997	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,653.98650	1,342.571	19.32	0.5960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			769.98650	933.671	19.32	0.4040	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			933.73790	736.063	21.37	0.3761	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,869.73790	2,147.163	21.37	0.6239	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,703.01440	1,383.255	19.20	0.6086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			729.01440	884.355	19.20	0.3914	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,670.19280	1,355.993	19.28	0.6002	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			756.19280	917.093	19.28	0.3998	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			667.56660	523.376	22.68	0.2809	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,733.56660	3,064.475	22.68	0.7191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,493.54380	1,207.950	19.73	0.5520	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			929.54380	1,119.050	19.73	0.4480	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,479.51810	1,196.106	19.77	0.5480	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			945.51810	1,137.206	19.77	0.4520	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			646.75730	507.142	22.81	0.2732	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,822.75730	3,158.242	22.81	0.7268	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			791.79300	621.109	22.01	0.3260	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,277.79300	2,582.209	22.01	0.6740	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			730.78620	572.928	22.32	0.3041	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,486.78620	2,804.028	22.32	0.6959	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			633.92530	497.160	22.89	0.2684	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,879.92530	3,218.260	22.89	0.7316	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			659.90600	517.396	22.73	0.2781	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,765.90600	3,098.496	22.73	0.7219	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			654.23010	512.965	22.77	0.2760	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,790.23010	3,124.065	22.77	0.7240	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			514.88350	416.333	24.01	0.2263	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,510.88350	3,887.433	24.01	0.7737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			637.55990	499.985	22.87	0.2698	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,863.55990	3,201.085	22.87	0.7302	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			635.74210	498.569	22.88	0.2691	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,871.74210	3,209.670	22.88	0.7309	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,152.68670	1,785.697	18.59	0.7135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			438.68670	546.797	18.59	0.2865	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,132.88320	1,767.311	18.61	0.7093	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			448.88320	558.411	18.61	0.2907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,753.27480	1,425.228	19.09	0.6214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			689.27480	836.328	19.09	0.3786	0.00	0	33,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			816.27910	681.316	22.92	0.3118	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,008.27910	3,288.817	22.92	0.6882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			820.25290	684.662	22.90	0.3131	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,992.25290	3,272.162	22.90	0.6869	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			818.26290	682.986	22.91	0.3125	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			3,000.26290	3,280.487	22.91	0.6875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			993.52440	868.833	22.89	0.3477	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,121.62440	3,352.833	22.89	0.6523	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			991.39080	866.951	22.90	0.3470	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,129.49080	3,360.951	22.90	0.6530	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,578.75320	2,301.883	19.31	0.7179	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			646.85320	725.883	19.31	0.2821	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			995.66390	870.714	22.88	0.3483	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,113.76390	3,344.714	22.88	0.6517	0.00	0	0
<b>Total \$ / R Option</b>												<b>3,164,749.20</b>	<b>36,000</b>	<b>2,589,602</b>
<b>Total \$ / R</b>												<b>3,476,793,965.10</b>	<b>285,121</b>	<b>3,436,160</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.83590		14.05010			0.0000	0.00	0	446
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.06620		14.28360			0.0000	5,640,546.20	401	291
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.33260		14.55400			0.0000	14,332.60	1	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.55020		14.80740			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>5,654,878.80</b>	<b>402</b>	<b>791</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			3,961.92210	1,651.260	25.49	0.0571	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			97,951.92210	117,061.260	25.49	0.9429	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			3,871.50790	1,614.832	25.54	0.0559	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			98,861.50790	118,024.832	25.54	0.9441	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			3,782.93600	1,579.216	25.58	0.0547	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			99,772.93600	118,989.216	25.58	0.9453	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			8,490.52140	6,251.631	24.82	0.0802	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			279,130.52140	298,631.631	24.82	0.9198	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			8,431.23390	6,214.162	24.84	0.0797	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			280,071.23390	299,594.162	24.84	0.9203	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			8,372.40200	6,176.875	24.87	0.0792	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			281,012.40200	300,556.875	24.87	0.9208	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			36,924.73050	30,471.544	22.65	0.2365	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			218,524.73050	234,211.544	22.65	0.7635	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			36,750.94290	30,325.269	22.67	0.2355	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			219,350.94290	235,065.269	22.67	0.7645	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			36,578.03960	30,179.456	22.68	0.2345	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			220,178.03960	235,919.456	22.68	0.7655	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			93,230.23550	80,251.923	20.59	0.4468	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			128,490.23550	141,231.923	20.59	0.5532	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			93,939.54980	80,883.466	20.56	0.4496	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			127,199.54980	139,863.466	20.56	0.5504	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			93,583.93730	80,567.291	20.57	0.4482	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			127,843.93730	140,547.291	20.57	0.5518	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>5,654,878.80</b>	<b>402</b>	<b>791</b>
£ / R	On	15/12/2016	Foreign Exchange Future			17.58680		17.75650			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.60240		17.77240			0.0000	230,890,680.80	13,117	33,277
£ / R	On	31/01/2017	Foreign Exchange Future			17.78040		17.95200			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.88670		18.05920			0.0000	0.00	0	34
£ / R	On	13/03/2017	Foreign Exchange Future			17.93700		18.11000			0.0000	233,683,236.00	13,028	22,572
£ / R	On	31/03/2017	Foreign Exchange Future			18.00830		18.18150			0.0000	1,044,481.40	58	89
£ / R	On	25/04/2017	Foreign Exchange Future			18.10570		18.27920			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.31940		18.49480			0.0000	26,563,130.00	1,450	32,004
£ / R	On	18/09/2017	Foreign Exchange Future			18.64090		18.85980			0.0000	1,864,090.00	100	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.73580		19.23180			0.0000	0.00	0	5,698
<b>Total £ / R Future</b>												<b>494,045,618.20</b>	<b>27,753</b>	<b>93,808</b>
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			1,079.35300	908.478	21.96	0.9253	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			22.85300	21.678	21.96	0.0747	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,887.68400	1,719.983	26.31	0.9779	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			5.28400	7.583	26.31	0.0221	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2.58260	1.312	45.72	0.0028	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,870.18260	5,038.912	45.72	0.9972	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			21.33350	9.671	25.68	0.0289	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,638.93350	1,797.271	25.68	0.9711	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.40620	0.105	47.73	0.0003	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,688.00620	6,857.705	47.73	0.9997	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00790	0.001	47.73	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,167.60790	9,337.601	47.73	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			321.45650	224.227	22.65	0.4092	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			349.05650	421.827	22.65	0.5908	337,461.60	800	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2.58740	1.313	45.80	0.0028	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,880.18740	5,048.913	45.80	0.9972	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2.77400	1.144	47.73	0.0024	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,240.37400	5,408.744	47.73	0.9976	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			608.55650	470.113	21.60	0.6667	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			136.15650	167.713	21.60	0.3333	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2.14360	1.192	36.21	0.0032	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,639.74360	3,808.792	36.21	0.9968	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2.57770	1.310	45.65	0.0028	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,860.17770	5,028.910	45.65	0.9972	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			343.82740	242.450	22.50	0.4335	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			321.42740	390.050	22.50	0.5665	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			243.46740	162.466	23.23	0.3198	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			471.06740	560.066	23.23	0.6802	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			132.85990	80.766	24.44	0.1805	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			770.45990	888.366	24.44	0.8195	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,047.04320	881.275	20.79	0.8897	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			34.64320	38.875	20.79	0.1103	0.00	0	1,050

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			733.43300	585.064	21.35	0.7491	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			91.03300	112.664	21.35	0.2509	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			541.23810	409.548	21.76	0.6151	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			168.83810	207.148	21.76	0.3849	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,245.48920	1,100.893	18.87	0.7734	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			153.48920	180.493	18.87	0.2266	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			622.92730	692.136	20.06	0.4815	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			792.12730	688.836	20.06	0.5185	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			31.13850	19.830	26.21	0.0228	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,671.13850	5,832.829	26.21	0.9772	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			30.90410	19.666	26.21	0.0226	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,680.90410	5,842.666	26.21	0.9774	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			31.37450	19.994	26.21	0.0230	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,661.37450	5,822.994	26.21	0.9770	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			825.98960	732.128	20.04	0.4890	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			824.48960	903.828	20.04	0.5110	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			53.66370	45.194	25.00	0.0418	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,754.46370	5,919.494	25.00	0.9582	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			141.40870	122.977	25.28	0.0850	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,676.60870	5,833.577	25.28	0.9150	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			141.03060	122.382	25.28	0.0847	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,686.23060	5,842.982	25.28	0.9153	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			141.78830	123.575	25.28	0.0854	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,666.98830	5,824.176	25.28	0.9146	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,669.39690	1,530.729	18.27	0.6167	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			809.59690	889.829	18.27	0.3833	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,664.10520	1,525.723	18.28	0.6154	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			814.30520	894.823	18.28	0.3846	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,674.70340	1,535.755	18.26	0.6181	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			804.90340	884.855	18.26	0.3819	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			351.96270	262.247	23.27	0.1303	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,270.16270	6,676.447	23.27	0.8697	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			350.87880	261.382	23.27	0.1299	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,279.07880	6,685.582	23.27	0.8701	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			353.04970	263.114	23.27	0.1306	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,261.24970	6,667.314	23.27	0.8694	0.00	0	0
<b>Total £ / R Option</b>												<b>337,461.60</b>	<b>800</b>	<b>20,461</b>
<b>Total £ / R</b>												<b>494,383,079.80</b>	<b>28,553</b>	<b>114,269</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12097		0.12361			0.0000	0.00	0	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12355		0.12624			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12653		0.12928			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12909		0.13218			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,155</b>



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	0.41	Call			0.00000	0.000	27.55	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			28,639.40000	28,902.900	27.55	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.55	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			29,639.40000	29,902.900	27.55	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.55	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			30,639.40000	30,902.900	27.55	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			161.37490	114.939	22.76	0.1584	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,536.97490	1,760.339	22.76	0.8416	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			64.46000	44.479	24.16	0.0685	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,440.06000	2,689.879	24.16	0.9315	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			25.41070	17.733	25.52	0.0294	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,401.01070	3,663.133	25.52	0.9706	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			241.71970	186.597	22.88	0.1759	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,313.21970	2,533.696	22.88	0.8241	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			136.05520	100.574	23.71	0.1031	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,207.55520	3,447.674	23.71	0.8969	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			76.81890	54.429	24.46	0.0596	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,148.31890	4,401.529	24.46	0.9404	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			455.22520	370.772	22.75	0.2600	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,236.92520	2,461.372	22.75	0.7400	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			291.77090	231.014	23.37	0.1757	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,073.47090	3,321.614	23.37	0.8243	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			185.50790	143.291	23.92	0.1167	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,967.20790	4,233.892	23.92	0.8833	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			14.85500		14.97040			0.0000	25,832,845.00	1,739	51,184
€ / R	On	23/01/2017	Foreign Exchange Future			14.99300		15.10960			0.0000	0.00	0	349
€ / R	On	31/01/2017	Foreign Exchange Future			15.02200		15.13890			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.10860		15.22610			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			15.12300		15.24060			0.0000	0.00	0	26
€ / R	On	13/03/2017	Foreign Exchange Future			15.17070		15.28880			0.0000	37,092,361.50	2,445	29,367
€ / R	On	31/03/2017	Foreign Exchange Future			15.23810		15.35680			0.0000	76,190.50	5	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.53460		15.65540			0.0000	37,593,732.00	2,420	77,742
€ / R	On	18/09/2017	Foreign Exchange Future			15.84680		16.00440			0.0000	1,584,680.00	100	19
€ / R	On	18/12/2017	Foreign Exchange Future			15.96480		16.35720			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>102,179,809.00</b>	<b>6,709</b>	<b>160,706</b>
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			17.50440	6.900	25.47	0.0251	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,447.10440	1,551.900	25.47	0.9749	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			14.85910	5.690	25.98	0.0208	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,544.45910	1,650.690	25.98	0.9792	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			8.01630	2.768	28.05	0.0102	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,937.61630	2,047.768	28.05	0.9898	0.00	0	2,961

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		6.93860	2.342	28.57	0.0086	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,036.53860	2,147.341	28.57	0.9914	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		6.84060	2.303	28.62	0.0085	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		2,046.44060	2,157.303	28.62	0.9915	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.20100	0.011	43.02	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,829.80100	5,945.011	43.02	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		0.02490	0.001	43.02	0.0000	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,929.62490	7,045.001	43.02	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		7.03820	2.380	28.52	0.0087	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		2,026.63820	2,137.380	28.52	0.9913	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call		529.50400	445.521	18.43	0.5462	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put		329.90400	362.521	18.43	0.4538	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		398.38890	330.933	19.11	0.4187	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		559.48890	608.933	19.11	0.5813	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		355.97310	300.444	19.58	0.3404	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		889.87310	951.844	19.58	0.6596	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call		593.75580	518.254	18.57	0.5041	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put		523.15580	565.254	18.57	0.4959	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,467.86270	3,575.109	23.54	0.9514	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		1,189.65270	1,086.722	17.87	0.7532	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		200.85270	216.022	17.87	0.2468	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,458.19300	3,565.377	23.53	0.9510	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		856.07140	768.483	18.21	0.6215	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		367.27140	397.783	18.21	0.3785	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		357.19730	305.186	19.74	0.3195	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,068.39730	1,134.486	19.74	0.6805	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		46.66270	35.809	23.54	0.0486	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		147.94990	120.150	21.48	0.1453	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,029.14990	2,119.450	21.48	0.8547	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		47.32680	36.346	23.51	0.0493	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,448.52680	3,555.646	23.51	0.9507	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		46.99300	36.077	23.53	0.0490	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		723.84730	646.652	18.62	0.5254	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		587.04730	628.552	18.62	0.4746	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		167.97140	150.373	23.20	0.1235	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,252.19520	1,313.462	19.49	0.5980	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		168.53410	150.877	23.19	0.1239	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,693.13410	3,796.277	23.19	0.8761	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,702.57140	3,805.773	23.20	0.8765	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		167.41390	149.871	23.22	0.1231	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,712.01390	3,815.271	23.22	0.8769	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,793.01550	1,684.765	17.85	0.7884	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		247.61550	260.165	17.85	0.2116	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		647.59520	588.062	19.49	0.4020	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		320.03660	293.411	23.00	0.1827	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,775.63660	3,906.611	23.00	0.8173	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			319.38660	292.820	23.02	0.1823	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,784.98660	3,916.020	23.02	0.8177	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			318.73960	292.235	23.04	0.1819	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,794.33960	3,925.435	23.04	0.8181	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			752.59740	616.337	20.75	0.3152	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,465.39740	2,721.537	20.75	0.6848	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			376.95550	288.144	24.99	0.1523	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,429.75550	5,733.344	24.99	0.8477	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			757.03630	620.084	20.73	0.3169	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,449.83630	2,705.284	20.73	0.6831	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			754.81300	618.207	20.74	0.3161	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,457.61300	2,713.407	20.74	0.6839	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>102,179,809.00</b>	<b>6,709</b>	<b>170,258</b>
AUS\$ / R	On	19/12/2016	Foreign Exchange Future			10.30840		10.46210			0.0000	22,998,040.40	2,231	11,312
AUS\$ / R	On	13/03/2017	Foreign Exchange Future			10.45950		10.61490			0.0000	32,424,450.00	3,100	9,495
AUS\$ / R	On	19/06/2017	Foreign Exchange Future			10.63520		10.79280			0.0000	1,063,520.00	100	100
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			10.77750		10.95930			0.0000	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.78810		11.13100			0.0000	0.00	0	0
<b>Total AUS\$ / R Future</b>												<b>56,486,010.40</b>	<b>5,431</b>	<b>20,907</b>
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			66.48210	24.232	16.07	0.1469	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			264.38210	375.832	16.07	0.8531	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			63.77260	22.975	16.10	0.1406	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			271.67260	384.575	16.10	0.8594	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			61.15210	21.774	16.12	0.1344	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			279.05210	393.374	16.12	0.8656	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			47.23560	29.208	17.08	0.0733	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,372.33560	1,509.708	17.08	0.9267	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			46.42100	28.669	17.09	0.0721	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,381.52100	1,519.169	17.09	0.9279	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			45.61930	28.139	17.09	0.0709	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,390.71930	1,528.639	17.09	0.9291	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			148.63330	113.346	16.97	0.1697	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,425.83330	1,548.146	16.97	0.8303	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			151.42300	115.554	16.94	0.1725	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,408.62300	1,530.354	16.94	0.8275	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			150.02140	114.445	16.95	0.1711	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,417.22140	1,539.245	16.95	0.8289	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,466.75200	1,599.066	17.05	0.7667	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			254.24850	205.073	17.07	0.2319	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,474.94850	1,607.573	17.07	0.7681	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			252.45840	203.592	17.08	0.2305	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,483.15840	1,616.092	17.08	0.7695	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	12.17	Call			256.05200	206.566	17.05	0.2333	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,207.55810	1,429.433	16.60	0.6866	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			463.86960	341.688	16.57	0.3166	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,192.86960	1,413.588	16.57	0.6834	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			461.20570	339.603	16.59	0.3150	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,200.20570	1,421.504	16.59	0.6850	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			458.55810	337.533	16.60	0.3134	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>56,486,010.40</b>	<b>5,431</b>	<b>20,907</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.42730		10.58250			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.61190		10.76960			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.82440		10.98490			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.00010		11.18730			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			1.33350	0.514	32.91	0.0026	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,928.83350	2,083.214	32.91	0.9974	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			1.31120	0.501	32.96	0.0025	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,938.81120	2,093.201	32.96	0.9975	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			1.28940	0.489	33.01	0.0025	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,948.78940	2,103.189	33.01	0.9975	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			31.41480	21.536	20.45	0.0480	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,991.81480	2,139.636	20.45	0.9520	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			30.99700	21.356	20.48	0.0476	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,001.39700	2,149.456	20.48	0.9524	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			30.58400	21.178	20.52	0.0471	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,010.98400	2,159.278	20.52	0.9529	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			302.49290	245.691	17.96	0.2930	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,047.59290	1,151.291	17.96	0.7070	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			300.10350	243.675	17.98	0.2910	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,055.20350	1,159.275	17.98	0.7090	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			297.73630	241.675	18.00	0.2890	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,062.83630	1,167.276	18.00	0.7110	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			630.35520	533.963	16.88	0.4629	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			723.05520	813.863	16.88	0.5371	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			626.34580	530.398	16.89	0.4607	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			729.04580	820.298	16.89	0.5393	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			622.35570	526.859	16.90	0.4584	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			735.05570	826.759	16.90	0.5416	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>12</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			497.01640		372.39670			0.0000	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			13.72950		13.91820			0.0000	0.00	0	1,718
CHF / R	On	13/03/2017	Foreign Exchange Future			14.03940		14.23330			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.39710		14.59620			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.70730		14.94320			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	Foreign Exchange Option	16.68	Call			1.36280	0.654	34.83	0.0024	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,763.16280	2,951.154	34.83	0.9976	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1.34550	0.653	34.92	0.0024	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,773.14550	2,961.153	34.92	0.9976	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			1.32930	0.652	35.01	0.0024	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,783.12930	2,971.152	35.01	0.9976	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			64.39380	52.913	24.43	0.0706	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,881.09380	3,063.513	24.43	0.9294	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			63.87830	52.697	24.46	0.0702	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,890.57830	3,073.297	24.46	0.9298	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			63.36820	52.482	24.50	0.0699	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,900.06820	3,083.082	24.50	0.9301	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			460.42570	395.799	21.68	0.2968	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,734.22570	1,868.699	21.68	0.7032	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			458.29640	393.822	21.69	0.2955	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,742.09640	1,876.722	21.69	0.7045	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			456.17820	391.854	21.70	0.2943	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,749.97820	1,884.755	21.70	0.7057	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			900.92380	790.104	20.58	0.4389	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,337.72380	1,462.805	20.58	0.5611	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			897.53370	787.029	20.59	0.4376	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,344.33370	1,469.729	20.59	0.5624	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			894.16240	783.967	20.61	0.4362	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,350.96240	1,476.667	20.61	0.5638	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	Foreign Exchange Future			2.00780		2.03680			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.02150		2.05350			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.04340		2.07650			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.06110		2.10080			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			2.52510	1.130	36.09	0.0027	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,134.52510	4,423.130	36.09	0.9973	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			2.47100	1.075	36.58	0.0026	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,234.47100	4,523.075	36.58	0.9974	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			2.42190	1.025	37.07	0.0024	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,334.42190	4,623.025	37.07	0.9976	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			56.53610	41.096	23.13	0.0434	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,521.53610	4,826.096	23.13	0.9566	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			60.82280	44.210	22.74	0.0469	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,325.82280	4,629.210	22.74	0.9531	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			58.61780	42.608	22.93	0.0451	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,423.61780	4,727.608	22.93	0.9549	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,376.65750	2,594.516	19.38	0.7384	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			586.49420	465.658	19.22	0.2803	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,221.49420	2,431.659	19.22	0.7197	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			563.25990	446.453	19.29	0.2708	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,298.25990	2,512.453	19.29	0.7292	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			541.65750	428.516	19.38	0.2616	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			1,168.92050	970.268	18.91	0.4224	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,760.92050	1,959.268	18.91	0.5776	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1,244.90870	1,036.764	18.81	0.4436	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,636.90870	1,825.764	18.81	0.5564	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1,206.38980	1,002.433	18.85	0.4329	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,698.38980	1,891.433	18.85	0.5671	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			1.99750		2.01280			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.04020		2.05580			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.08980		2.10560			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,773.20660	4,925.619	37.48	0.9985	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1.49890	0.811	37.11	0.0020	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,573.49890	4,725.811	37.11	0.9980	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1.34410	0.708	37.29	0.0017	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,673.34410	4,825.708	37.29	0.9983	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1.20660	0.619	37.48	0.0015	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			171.95850	140.812	19.14	0.1421	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,413.95850	2,538.812	19.14	0.8579	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			200.32810	162.520	18.97	0.1607	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,242.32810	2,360.520	18.97	0.8393	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			185.66420	151.288	19.06	0.1511	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,327.66420	2,449.288	19.06	0.8489	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,436.98300	1,497.295	17.90	0.5739	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			856.21590	761.367	17.95	0.4127	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	19/06/2017	Foreign Exchange Option	2.17	Put			1,500.21590	1,563.367	17.95	0.5873	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			820.72950	728.714	18.00	0.3996	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,564.72950	1,630.714	18.00	0.6004	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			892.98300	795.295	17.90	0.4261	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			1.78420		1.81170			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.81470		1.84260			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.84910		1.87760			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.87710		1.91000			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			4.44010	1.728	33.55	0.0048	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,087.44010	3,359.728	33.55	0.9952	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			4.00070	1.561	33.99	0.0043	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,187.00070	3,459.561	33.99	0.9957	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			3.61340	1.414	34.44	0.0039	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,286.61340	3,559.415	34.44	0.9961	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			146.78900	109.325	24.23	0.1055	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,120.78900	3,362.325	24.23	0.8945	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			139.45450	103.805	24.39	0.1005	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,213.45450	3,456.805	24.39	0.8995	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			132.53960	100.369	24.66	0.0969	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,306.53960	3,553.369	24.66	0.9031	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			743.21580	622.605	20.78	0.3546	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,767.21580	1,931.605	20.78	0.6454	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			800.35400	672.093	20.53	0.3776	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,624.35400	1,781.093	20.53	0.6224	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			771.22320	646.827	20.66	0.3659	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,695.22320	1,855.826	20.66	0.6341	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,228.55180	1,057.393	20.00	0.4613	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,528.55180	1,686.393	20.00	0.5387	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,192.12330	1,025.227	20.10	0.4504	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,592.12330	1,754.227	20.10	0.5496	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,156.80080	994.120	20.20	0.4397	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,656.80080	1,823.120	20.20	0.5603	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>19,930</b>
KES / R	On	19/12/2016	Foreign Exchange Future			0.13550		0.13760			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13560		0.13690			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13470		0.13700			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13420		0.13780			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 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			9.81360		9.99450			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.95150		10.13410			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.11040		10.29500			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.23700		10.44570			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			8.29020	3.404	24.65	0.0199	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			863.79020	1,039.804	24.65	0.9801	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			8.15890	3.305	24.73	0.0193	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			873.65890	1,049.705	24.73	0.9807	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			8.03140	3.209	24.81	0.0188	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			883.53140	1,059.609	24.81	0.9812	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			96.14000	62.075	18.24	0.1359	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,052.04000	1,200.575	18.24	0.8641	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			94.81450	61.063	18.25	0.1340	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,060.71450	1,209.563	18.25	0.8660	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			93.50730	60.068	18.26	0.1321	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,069.40730	1,218.568	18.26	0.8679	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			287.17850	223.205	17.56	0.2916	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			932.17850	1,052.805	17.56	0.7084	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			284.68580	221.186	17.58	0.2894	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			939.68580	1,060.786	17.58	0.7106	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			282.21760	219.186	17.59	0.2873	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			947.21760	1,068.786	17.59	0.7127	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			573.25980	468.917	17.01	0.4431	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			707.55980	811.917	17.01	0.5569	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			569.31240	465.489	17.02	0.4407	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			713.61240	818.489	17.02	0.5593	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			577.23170	472.371	16.99	0.4455	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			701.53170	805.371	16.99	0.5545	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			1.29540		1.30200			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31010		1.31680			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.32720		1.33360			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.33980		1.34910			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



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	19/12/2016	Foreign Exchange Option	1.40	Put			980.00000	1,046.000		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			1,080.00000	1,146.000		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			1,180.00000	1,246.000		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			1,032.00000	1,099.000		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			1,132.00000	1,199.000		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			1,232.00000	1,299.000		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			464.00000	528.000		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			564.00000	628.000		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			664.00000	728.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			109.00000	202.000		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			209.00000	302.000		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			309.00000	402.000		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			1.27220		1.26490			0.0000	0.00	0	1,411
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.27520		1.26790			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.27820		1.27080			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.28110		1.27370			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			1.07370		1.06550			0.0000	107,370.00	100	52
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.07850		1.07040			0.0000	43,140.00	40	40
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08390		1.07570			0.0000	0.00	0	31,922
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.08910		1.08080			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>150,510.00</b>	<b>140</b>	<b>32,014</b>
<b>Total QUANTO € / \$</b>												<b>150,510.00</b>	<b>140</b>	<b>32,014</b>
RAIN	On	19/12/2016	Foreign Exchange Future			23,266.83000		23,557.03000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			23,651.40000		23,954.69000			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 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			9.72900		9.88580			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			9.89210		10.05110			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			10.08130		10.24180			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			0.86650	0.297	33.32	0.0017	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,925.06650	2,081.297	33.32	0.9983	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			0.85230	0.291	33.40	0.0016	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,935.05230	2,091.291	33.40	0.9984	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			0.83830	0.285	33.47	0.0016	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,945.03830	2,101.285	33.47	0.9984	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			96.63550	65.113	18.18	0.1423	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,035.53550	1,163.013	18.18	0.8577	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			95.30880	64.050	18.20	0.1403	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,044.20880	1,171.950	18.20	0.8597	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			94.00040	63.002	18.21	0.1384	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,052.90040	1,180.902	18.21	0.8616	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			393.76270	315.761	16.67	0.3898	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			661.96270	744.461	16.67	0.6102	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			390.28060	312.798	16.68	0.3869	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			668.48060	751.498	16.68	0.6131	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			386.82360	309.865	16.70	0.3841	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			675.02360	758.565	16.70	0.6159	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			3.90640		3.97910			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			3.88980		3.96050			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.86120		3.93080			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	5.29	Call			0.02260	0.004	39.98	0.0001	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,310.92260	1,383.604	39.98	0.9999	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.02060	0.004	39.98	0.0001	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,320.92060	1,393.604	39.98	0.9999	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.01880	0.004	39.98	0.0001	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,330.91880	1,403.604	39.98	0.9999	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			6.39450	5.834	22.76	0.0337	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			905.89450	976.034	22.76	0.9663	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			6.45170	5.909	22.98	0.0338	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	13/03/2017	Foreign Exchange Option	4.87	Put			915.95170	986.109	22.98	0.9662	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			6.50970	5.984	23.20	0.0339	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			926.00970	996.184	23.20	0.9661	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			82.97930	67.154	17.61	0.2428	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			412.17930	465.953	17.61	0.7572	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			80.78140	65.426	17.64	0.2376	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			419.98140	474.226	17.64	0.7624	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			78.63600	63.742	17.67	0.2326	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			427.83600	482.542	17.67	0.7674	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			1.40030		1.42170			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.36400		1.37720			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.30200		1.32110			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.24920		1.27050			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>4,132,146,042.30</b>	<b>289,556</b>	<b>1,218,733</b>
<b>Total Options</b>												<b>3,502,210.80</b>	<b>36,800</b>	<b>2,619,615</b>
<b>Grand Total:</b>												<b>4,135,648,253.10</b>	<b>326,356</b>	<b>3,838,348</b>