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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/12/2016	Foreign Exchange Future	13.72230	13.52240			0.0000	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Future	13.72230	13.52720			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future	13.71740	13.52970			0.0000	0.00	0	353
\$ / R	On	14/12/2016	Foreign Exchange Future	13.71950	13.53220			0.0000	0.00	0	251
\$ / R	On	15/12/2016	Foreign Exchange Future	13.72170	13.53470			0.0000	6,696,189.60	488	1,777
\$ / R	On	19/12/2016	Foreign Exchange Future	13.73020	13.54470			0.0000	1,121,153,211.20	81,656	349,673
\$ / R	On	21/12/2016	Foreign Exchange Future	13.73520	13.55030			0.0000	0.00	0	720
\$ / R	On	28/12/2016	Foreign Exchange Future	13.75560	13.57000			0.0000	1,196,737.20	87	2,562
\$ / R	On	29/12/2016	Foreign Exchange Future	13.75850	13.57280			0.0000	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Future	13.77600	13.58960			0.0000	0.00	0	2,000
\$ / R	On	11/01/2017	Foreign Exchange Future	13.79630	13.60880			0.0000	0.00	0	50
\$ / R	On	13/01/2017	Foreign Exchange Future	13.80190	13.61400			0.0000	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Future	13.81240	13.62440			0.0000	0.00	0	2,600
\$ / R	On	18/01/2017	Foreign Exchange Future	13.81500	13.62700			0.0000	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Future	13.82030	13.63220			0.0000	0.00	0	184
\$ / R	On	23/01/2017	Foreign Exchange Future	13.82820	13.64000			0.0000	0.00	0	70
\$ / R	On	25/01/2017	Foreign Exchange Future	13.83340	13.64520			0.0000	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Future	13.83870	13.65040			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future	13.84920	13.66080			0.0000	0.00	0	2,339
\$ / R	On	17/02/2017	Foreign Exchange Future	13.89400	13.70510			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future	13.92030	13.73120			0.0000	0.00	0	5,745

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 Future			13.92300		13.73390			0.0000	0.00	0	365
\$ / R	On	01/03/2017	Foreign Exchange Future			13.92560		13.73650			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.95720		13.76810			0.0000	939,375,388.80	67,304	302,822
\$ / R	On	31/03/2017	Foreign Exchange Future			14.00530		13.81590			0.0000	0.00	0	1,561
\$ / R	On	11/04/2017	Foreign Exchange Future			14.03460		13.84520			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.03730		13.84790			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.03990		13.85050			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.06130		13.87180			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.07200		13.88250			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.21870		14.02830			0.0000	72,145,683.80	5,074	188,216
\$ / R	On	12/07/2017	Foreign Exchange Future			14.28010		14.08850			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.30410		14.11200			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.46170		14.26650			0.0000	72,308.50	5	4,455
\$ / R	On	23/10/2017	Foreign Exchange Future			14.55560		14.35940			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.70560		14.50800			0.0000	0.00	0	14,956
\$ / R	On	19/03/2018	Foreign Exchange Future			14.94660		14.75050			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.18770		14.99310			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>2,140,639,519.10</b>	<b>154,614</b>	<b>881,353</b>
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			9.52630	10.219	38.08	0.0826	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			597.12630	397.919	38.08	0.9174	0.00	0	30,000
\$ / R	On	09/12/2016	Foreign Exchange Option	14.15	Call			8.44460	8.552	39.30	0.0692	0.00	0	70
\$ / R	On	09/12/2016	Foreign Exchange Option	14.15	Put			636.04460	436.252	39.30	0.9308	0.00	0	70
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			3.35960	4.207	34.30	0.0231	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,226.15960	1,031.907	34.30	0.9769	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			8.95040	14.843	27.42	0.0760	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			849.25040	667.443	27.42	0.9240	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			895.83890	1,081.314	27.99	0.9893	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			3.63890	1.814	27.99	0.0107	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			885.95310	1,071.396	27.91	0.9889	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			3.75310	1.897	27.91	0.0111	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			876.07130	1,061.483	27.84	0.9884	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			3.87130	1.983	27.84	0.0116	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			51.92320	85.350	23.09	0.3085	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			467.22320	313.650	23.09	0.6915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,344.70000	13,530.200	26.91	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	26.91	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,745.76500	1,930.852	31.84	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			1.06500	0.652	31.84	0.0028	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,051.62890	1,235.910	27.42	0.9770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			6.92890	5.710	27.42	0.0230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			962.90730	1,146.866	26.31	0.9726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			8.20730	6.666	26.31	0.0274	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			806.06190	989.142	24.32	0.9621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			11.36190	8.942	24.32	0.0379	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			574.60130	745.176	21.22	0.9334	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			29.90130	14.977	21.22	0.0666	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			398.60000	546.388	20.67	0.8585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			73.90000	36.188	20.67	0.1415	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			349.29410	488.303	20.69	0.8225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			94.59410	48.103	20.69	0.1775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			342.54520	480.226	20.70	0.8170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			97.84520	50.026	20.70	0.1830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			335.87280	472.207	20.70	0.8113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			101.17280	52.007	20.70	0.1887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			316.31380	448.509	20.71	0.7938	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			111.61380	58.309	20.71	0.2062	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			309.94800	440.734	20.72	0.7878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			115.24800	60.534	20.72	0.2122	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			279.29790	402.816	20.74	0.7562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			134.59790	72.616	20.74	0.2438	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			234.38830	345.694	20.77	0.7013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			169.68830	95.494	20.77	0.2987	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			223.96050	332.134	20.78	0.6868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			179.26050	101.934	20.78	0.3132	0.00	0	36,016
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			157.18070	240.222	20.84	0.5714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			262.48070	160.022	20.84	0.4286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			138.91300	213.551	20.86	0.5315	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			294.21300	183.351	20.86	0.4685	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			122.38420	188.891	20.88	0.4914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			327.68420	208.691	20.88	0.5086	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			116.23810	179.689	20.89	0.4754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			341.53810	219.489	20.89	0.5246	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			94.14510	146.026	20.97	0.4128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			399.44510	265.826	20.97	0.5872	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			82.22230	127.465	21.02	0.3750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			437.52230	297.265	21.02	0.6250	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			62.21930	95.710	21.11	0.3041	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			517.51930	365.510	21.11	0.6959	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			53.92340	82.331	21.16	0.2714	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			559.22340	402.131	21.16	0.7286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			49.43180	75.042	21.18	0.2528	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			584.73180	424.842	21.18	0.7472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			48.01030	72.731	21.19	0.2468	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			593.31030	432.531	21.19	0.7532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			46.62610	70.477	21.20	0.2408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			601.92610	440.277	21.20	0.7592	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			43.96360	66.138	21.22	0.2292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			619.26360	455.938	21.22	0.7708	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call			41.43940	62.018	21.24	0.2179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put			636.73940	471.818	21.24	0.7821	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call			40.22740	60.037	21.25	0.2124	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	14.15	Put			645.52740	479.837	21.25	0.7876	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			36.78080	54.404	21.28	0.1965	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			672.08080	504.204	21.28	0.8035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			34.63490	50.896	21.30	0.1863	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			689.93490	520.696	21.30	0.8137	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			31.62990	45.988	21.32	0.1717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			716.92990	545.788	21.32	0.8283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			29.76180	42.940	21.34	0.1625	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			735.06180	562.740	21.34	0.8375	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			26.60040	36.055	21.39	0.1409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			781.90040	605.855	21.39	0.8591	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			24.89660	32.391	21.42	0.1290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			810.19660	632.191	21.42	0.8710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			24.35760	31.243	21.43	0.1252	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			819.65760	641.043	21.43	0.8748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			21.85770	26.012	21.47	0.1074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			867.15770	685.812	21.47	0.8926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			21.39460	25.062	21.48	0.1041	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			876.69460	694.861	21.48	0.8959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			19.24640	20.754	21.53	0.0888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			924.54640	740.554	21.53	0.9112	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			17.35030	18.962	22.11	0.0805	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			972.65030	788.762	22.11	0.9195	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			16.99830	18.631	22.23	0.0790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			982.29830	798.431	22.23	0.9210	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			14.18890	16.017	23.28	0.0668	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			1,069.48890	885.817	23.28	0.9332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			13.38020	15.271	23.63	0.0634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,098.68020	915.071	23.63	0.9366	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			12.62710	14.579	23.98	0.0602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,127.92710	944.379	23.98	0.9398	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			11.92520	13.935	24.33	0.0572	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,157.22520	973.735	24.33	0.9428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			11.70220	13.731	24.44	0.0562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,167.00220	983.531	24.44	0.9438	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			9.73250	11.933	25.61	0.0479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,265.03250	1,081.733	25.61	0.9521	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			9.38980	11.620	25.84	0.0464	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			1,284.68980	1,101.420	25.84	0.9536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			8.74860	11.036	26.30	0.0437	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,324.04860	1,140.836	26.30	0.9563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			7.99480	10.374	26.89	0.0407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,373.29480	1,190.174	26.89	0.9593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			6.93660	9.559	27.70	0.0369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,442.23660	1,259.359	27.70	0.9631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			6.66460	9.347	27.93	0.0359	0.00	0	88,249

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,461.96460	1,279.147	27.93	0.9641	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		5.47540	8.408	29.10	0.0316	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		1,560.77540	1,378.208	29.10	0.9684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		4.52580	7.278	30.02	0.0271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,659.82580	1,477.078	30.02	0.9729	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		4.44200	7.142	30.09	0.0266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,669.74200	1,486.942	30.09	0.9734	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		3.90320	6.272	30.58	0.0234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,739.20320	1,556.072	30.58	0.9766	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		3.14900	5.055	31.41	0.0189	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,858.44900	1,674.855	31.41	0.9811	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		2.74210	4.400	31.96	0.0164	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,938.04210	1,754.200	31.96	0.9836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		2.65050	4.252	32.10	0.0159	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,957.95050	1,774.052	32.10	0.9841	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		2.35760	3.781	32.58	0.0141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		2,027.65760	1,843.581	32.58	0.9859	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		1.97280	3.162	33.34	0.0117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		2,137.27280	1,952.962	33.34	0.9883	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1.63720	2.623	34.17	0.0097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		2,256.93720	2,072.423	34.17	0.9903	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		1.61260	2.584	34.24	0.0096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		2,266.91260	2,082.384	34.24	0.9904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		1.51850	2.433	34.52	0.0090	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		2,306.81850	2,122.233	34.52	0.9910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		1.49600	2.397	34.59	0.0089	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		2,316.79600	2,132.197	34.59	0.9911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1.22160	1.957	35.55	0.0072	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,456.52160	2,271.757	35.55	0.9928	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		1.04960	1.681	36.31	0.0061	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		2,566.34960	2,381.481	36.31	0.9939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		0.93130	1.492	36.94	0.0054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,656.23130	2,471.292	36.94	0.9946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		0.80090	1.297	37.70	0.0047	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,766.10090	2,581.097	37.70	0.9953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		0.70590	1.162	38.32	0.0042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,856.00590	2,670.962	38.32	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		0.64140	1.069	38.80	0.0038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,925.94140	2,740.869	38.80	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		0.59190	0.977	39.13	0.0035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,985.89190	2,800.777	39.13	0.9965	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		0.57650	0.941	39.21	0.0034	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		3,005.87650	2,820.741	39.21	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		0.48160	0.727	39.78	0.0026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		3,145.78160	2,960.527	39.78	0.9974	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		0.44150	0.640	40.07	0.0023	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	16.76	Put			3,215.74150	3,030.440	40.07	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			0.43620	0.629	40.11	0.0023	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,225.73620	3,040.429	40.11	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			0.40560	0.564	40.35	0.0020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,285.70560	3,100.364	40.35	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			0.36910	0.490	40.68	0.0018	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,365.66910	3,180.290	40.68	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			0.35250	0.456	40.84	0.0017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,405.65250	3,220.257	40.84	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			0.34840	0.449	40.88	0.0016	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,415.64840	3,230.248	40.88	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			0.33300	0.418	41.04	0.0015	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,455.63300	3,270.218	41.04	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			0.22090	0.217	42.63	0.0008	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,845.52090	3,660.017	42.63	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			0.19880	0.182	43.08	0.0007	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,955.49880	3,769.982	43.08	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			0.19690	0.179	43.12	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,965.49690	3,779.979	43.12	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			0.15470	0.141	43.73	0.0005	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			4,115.45470	3,929.941	43.73	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			0.14280	0.135	43.85	0.0005	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			4,145.44280	3,959.935	43.85	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			0.13180	0.129	43.97	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			4,175.43180	3,989.929	43.97	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			0.06170	0.074	44.70	0.0003	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,455.36170	4,269.874	44.70	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			0.05680	0.068	44.70	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,485.35680	4,299.868	44.70	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			0.05220	0.063	44.70	0.0002	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,515.35220	4,329.863	44.70	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			0.04680	0.056	44.70	0.0002	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,555.34680	4,369.856	44.70	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			0.04420	0.053	44.70	0.0002	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,575.34420	4,389.853	44.70	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.01950	0.023	44.70	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,865.31950	4,679.823	44.70	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.01740	0.020	44.70	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,905.31740	4,719.820	44.70	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.00480	0.005	44.70	0.0000	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,345.30480	5,159.805	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.00370	0.004	44.70	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,435.30370	5,249.804	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.00340	0.004	44.70	0.0000	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,455.30340	5,269.804	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.00220	0.002	44.70	0.0000	0.00	0	26,053

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	19.15	Put			5,605.30220	5,419.802	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.00160	0.002	44.70	0.0000	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,705.30160	5,519.802	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.00040	0.000	44.70	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			6,155.30040	5,969.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.00030	0.000	44.70	0.0000	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,205.30030	6,019.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.00030	0.000	44.70	0.0000	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,265.30030	6,079.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.00020	0.000	44.70	0.0000	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,405.30020	6,219.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.00010	0.000	44.70	0.0000	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,535.30010	6,349.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.00010	0.000	44.70	0.0000	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,615.30010	6,429.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.00010	0.000	44.70	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,755.30010	6,569.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.00000	0.000	44.70	0.0000	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,815.30000	6,629.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00000	0.000	44.70	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,255.30000	7,069.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00000	0.000	44.70	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,355.30000	7,169.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.00000	0.000	44.70	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,455.30000	7,269.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00000	0.000	44.70	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,695.30000	7,509.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00000	0.000	44.70	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,755.30000	7,569.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00000	0.000	44.70	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,465.30000	9,279.800	44.70	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	44.70	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,395.30000	13,209.800	44.70	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			9.05330	14.035	27.63	0.0481	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			1,458.75330	1,278.834	27.63	0.9519	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			239.74660	350.337	20.71	0.6777	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put			189.44660	115.137	20.71	0.3223	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			42.65520	69.571	22.28	0.2156	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			702.35520	544.371	22.28	0.7844	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call			34.40950	54.692	22.52	0.1769	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put			784.10950	619.492	22.52	0.8231	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			492.02640	362.729	20.12	0.6022	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			122.02640	178.330	20.12	0.3978	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			40.50580	64.468	21.46	0.1735	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			927.70580	765.968	21.46	0.8265	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			118.11190	163.169	19.68	0.3418	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			628.51190	487.169	19.68	0.6582	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			277.03120	357.590	18.34	0.5608	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			368.23120	261.290	18.34	0.4392	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			204.29240	261.509	19.00	0.4408	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			540.29240	409.609	19.00	0.5592	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			5.92840	7.266	24.00	0.0196	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,561.92840	2,375.366	24.00	0.9804	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			151.34540	191.713	19.60	0.3349	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			756.94540	609.313	19.60	0.6651	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			146.06110	184.360	19.78	0.3206	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			799.06110	649.360	19.78	0.6794	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			325.21460	408.346	18.60	0.5626	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			403.01460	298.046	18.60	0.4374	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			220.18410	274.881	19.22	0.4170	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			640.18410	506.681	19.22	0.5830	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			220.02480	273.226	19.41	0.4067	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			674.82480	539.826	19.41	0.5933	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			18.92530	23.651	22.79	0.0509	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,263.72530	2,080.251	22.79	0.9491	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			327.50740	403.167	18.80	0.5299	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			477.10740	364.467	18.80	0.4701	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			158.30200	195.595	20.20	0.3072	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			917.90200	766.895	20.20	0.6928	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			78.95690	96.320	21.56	0.1643	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,488.15690	1,317.120	21.56	0.8357	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			282.94300	346.523	19.14	0.4638	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			602.14300	477.323	19.14	0.5362	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			233.13170	286.066	19.53	0.4019	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			722.33170	586.866	19.53	0.5981	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			130.32710	154.294	21.38	0.2159	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,455.22710	1,290.294	21.38	0.7841	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			260.06700	310.257	19.92	0.3822	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			874.96700	736.257	19.92	0.6178	0.00	0	1,500
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			494.65110	582.408	18.74	0.5761	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			503.45110	402.108	18.74	0.4239	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			325.34940	382.186	19.60	0.4253	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			821.44940	689.186	19.60	0.5747	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			369.58300	433.345	19.36	0.4647	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			733.08300	607.745	19.36	0.5353	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			908.36240	1,038.861	18.06	0.7685	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			240.26240	181.661	18.06	0.2315	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			813.90530	932.260	18.12	0.7287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			295.80530	225.060	18.12	0.2713	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			597.02790	691.047	18.63	0.6109	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			478.92790	383.847	18.63	0.3891	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			573.42840	664.491	18.69	0.5959	0.00	0	1,603



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			505.32840	407.291	18.69	0.4041	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			0.00000	1,090.774	18.04	0.7861	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			0.00000	163.574	18.04	0.2139	163,574.30	1,000	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			451.25470	522.254	19.11	0.5069	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			683.15470	565.054	19.11	0.4931	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			416.31310	482.163	19.29	0.4784	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			748.21310	624.963	19.29	0.5216	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			672.44480	775.491	18.44	0.6558	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			404.34480	318.291	18.44	0.3442	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			326.14590	378.166	19.85	0.3983	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			958.04590	820.966	19.85	0.6017	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			315.64410	366.009	19.92	0.3883	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			987.54410	848.809	19.92	0.6117	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			550.58220	638.724	18.76	0.5809	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			532.48220	431.524	18.76	0.4191	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			266.28210	308.086	20.31	0.3388	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,148.18210	1,000.886	20.31	0.6612	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			0.00000	249.254	20.82	0.2848	249,254.20	1,000	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			0.00000	1,202.054	20.82	0.7152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			353.89910	410.258	19.66	0.4240	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			885.79910	753.058	19.66	0.5760	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			200.85540	231.660	20.99	0.2679	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,432.75540	1,274.460	20.99	0.7321	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			185.42440	213.605	21.19	0.2502	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,517.32440	1,356.405	21.19	0.7498	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			300.65270	348.465	20.04	0.3737	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			1,032.55270	891.265	20.04	0.6263	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			152.15170	176.010	21.66	0.2119	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,724.05170	1,558.810	21.66	0.7881	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			150.89320	174.605	21.68	0.2104	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,732.79320	1,567.405	21.68	0.7896	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			207.40130	239.316	20.92	0.2753	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,399.30130	1,242.116	20.92	0.7247	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			135.49920	156.548	21.89	0.1917	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,847.39920	1,679.348	21.89	0.8083	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			113.06490	130.224	22.24	0.1635	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,044.96490	1,873.024	22.24	0.8365	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			166.70720	192.295	21.44	0.2287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,628.60720	1,465.095	21.44	0.7713	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			104.19320	119.817	22.40	0.1520	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,136.09320	1,962.617	22.40	0.8480	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			88.59870	101.531	22.73	0.1313	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,320.49870	2,144.331	22.73	0.8687	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			149.64740	173.147	21.69	0.2089	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,741.54740	1,575.947	21.69	0.7911	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			59.60560	67.616	23.53	0.0911	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	13/03/2017	Foreign Exchange Option	16.50	Put			2,791.50560	2,610.416	23.53	0.9089	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			47.74020	55.454	23.94	0.0760	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,029.64020	2,848.254	23.94	0.9240	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			109.42360	125.954	22.31	0.1588	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,081.32360	1,908.754	22.31	0.8412	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			29.12640	32.513	24.35	0.0474	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,571.02640	3,385.313	24.35	0.9526	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			9.56130	10.475	24.97	0.0171	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,671.46130	4,483.275	24.97	0.9829	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			74.29190	84.777	23.08	0.1118	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,526.19190	2,347.577	23.08	0.8882	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			4.88100	5.277	24.97	0.0092	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,236.78100	5,048.077	24.97	0.9908	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			3.07600	3.292	24.97	0.0060	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,614.97600	5,426.092	24.97	0.9940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			38.26300	43.726	24.12	0.0616	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,270.16300	3,086.526	24.12	0.9384	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.28040	0.282	24.97	0.0006	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,472.18040	7,283.082	24.97	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.22010	0.220	24.97	0.0005	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,652.12010	7,463.020	24.97	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			9.45120	10.352	24.97	0.0169	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,681.35120	4,493.152	24.97	0.9831	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,627.30600	1,801.259	18.65	0.9281	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			59.20600	44.059	18.65	0.0719	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,362.52000	1,524.886	17.98	0.8939	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			94.42000	67.686	17.98	0.1061	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			976.34620	1,113.431	18.03	0.7934	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			208.24620	156.231	18.03	0.2066	2,913,700.69	18,650	111,777
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			332.84500	381.676	20.25	0.3726	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,136.94500	996.376	20.25	0.6274	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			587.05400	669.193	19.10	0.5463	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			681.85400	574.593	19.10	0.4537	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			77.00460	84.316	23.98	0.0964	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,249.10460	3,067.016	23.98	0.9036	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			586.82270	668.626	19.11	0.5445	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			688.92270	581.326	19.11	0.4555	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			594.99710	677.629	19.11	0.5477	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			684.49710	577.729	19.11	0.4523	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			489.93240	556.552	19.66	0.4651	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			928.13240	805.252	19.66	0.5349	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			110.90090	125.763	23.21	0.1323	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,898.40090	2,723.763	23.21	0.8677	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			697.65600	790.066	18.88	0.5895	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			615.15600	518.066	18.88	0.4105	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			574.86170	651.947	19.28	0.5170	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	25/04/2017	Foreign Exchange Option	14.10	Put		792.36170	679.947	19.28	0.4830	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call		310.70390	352.173	20.85	0.3209	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put		1,488.20390	1,340.173	20.85	0.6791	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		759.17010	845.142	19.23	0.5497	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		840.87010	736.442	19.23	0.4503	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		731.85580	814.874	19.32	0.5357	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		883.55580	776.174	19.32	0.4643	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		712.92930	793.958	19.39	0.5259	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		914.62930	805.258	19.39	0.4741	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		676.49790	753.732	19.53	0.5064	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		978.19790	865.032	19.53	0.4936	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		618.74010	689.797	19.77	0.4743	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,090.44010	971.097	19.77	0.5257	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		505.10200	562.644	20.31	0.4058	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,366.80200	1,233.944	20.31	0.5942	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		390.37110	434.339	21.10	0.3287	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,762.07110	1,615.639	21.10	0.6713	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		370.90960	413.151	21.25	0.3152	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,842.60960	1,694.451	21.25	0.6848	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		368.96910	411.098	21.27	0.3139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,850.66910	1,702.398	21.27	0.6861	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		367.03590	409.055	21.28	0.3126	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,858.73590	1,710.355	21.28	0.6874	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		365.11680	407.021	21.30	0.3113	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,866.81680	1,718.321	21.30	0.6887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		320.42790	357.912	21.63	0.2797	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,072.12790	1,919.212	21.63	0.7203	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		308.99440	345.142	21.72	0.2713	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		2,130.69440	1,976.442	21.72	0.7287	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		307.39830	343.359	21.73	0.2701	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,139.09830	1,984.659	21.73	0.7299	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		285.95270	319.389	21.90	0.2542	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,257.65270	2,100.689	21.90	0.7458	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		271.63720	303.378	22.03	0.2433	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,343.33720	2,184.678	22.03	0.7567	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		250.34410	279.547	22.23	0.2269	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,482.04410	2,320.847	22.23	0.7731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		197.83150	220.700	22.81	0.1847	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,899.53150	2,732.000	22.81	0.8153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		121.02740	131.409	25.13	0.1124	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,142.72740	3,962.708	25.13	0.8876	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		117.23220	127.195	25.33	0.1087	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,238.93220	4,058.495	25.33	0.8913	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		88.89780	102.565	25.90	0.0892	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,710.59780	4,533.865	25.90	0.9108	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		878.93730	976.643	18.86	0.6067	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	13.83	Put			680.63730	587.943	18.86	0.3933	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			860.79830	956.808	18.91	0.5984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			702.49830	608.108	18.91	0.4016	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			45.40660	52.930	25.90	0.0506	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,727.10660	5,544.230	25.90	0.9494	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,345.93390	1,483.023	18.12	0.7722	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			317.63390	264.323	18.12	0.2278	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			902.15290	997.912	19.00	0.5922	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			763.65290	667.812	19.00	0.4078	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			153.84030	165.650	24.69	0.1317	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			4,045.34030	3,865.550	24.69	0.8683	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			696.92940	772.204	19.80	0.4855	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,144.92940	1,028.104	19.80	0.5145	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,210.31810	1,320.865	18.59	0.6516	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			693.81810	609.165	18.59	0.3484	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,205.39720	1,315.571	18.60	0.6499	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			698.89720	613.872	18.60	0.3501	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			998.78730	1,093.194	19.20	0.5731	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			532.44070	465.644	18.36	0.2905	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,733.50000	985,538.300	25.37	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,818.35690	1,964.260	17.74	0.8115	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			301.85690	252.560	17.74	0.1885	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,649.32580	1,791.044	18.09	0.7727	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			382.82580	329.344	18.09	0.2273	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,398.94070	1,527.344	18.36	0.7095	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,408.69920	3,237.823	23.03	0.7891	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			294.33450	318.559	23.05	0.2103	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,417.83450	3,246.859	23.05	0.7897	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			248.30030	267.413	24.05	0.1773	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,981.80030	3,805.713	24.05	0.8227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	25.37	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			3,066.60490	2,904.830	22.58	0.7619	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			329.44540	362.476	22.61	0.2358	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,092.94540	2,930.776	22.61	0.7642	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			296.06790	320.488	23.01	0.2115	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,399.56790	3,228.788	23.01	0.7885	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			295.19920	319.523	23.03	0.2109	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,246.27110	1,131.639	19.78	0.5010	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			417.61400	460.036	21.90	0.2896	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,551.11400	2,398.336	21.90	0.7104	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			358.78470	394.975	22.35	0.2541	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,892.28470	2,733.275	22.35	0.7459	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			333.10490	366.529	22.58	0.2381	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			952.28730	851.494	19.20	0.4269	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			958.48550	1,049.907	19.32	0.5569	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			1,011.98550	908.207	19.32	0.4431	0.00	0	110

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	14.47	Call			900.91060	988.098	19.52	0.5330	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,104.41060	996.398	19.52	0.4670	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			822.77110	903.339	19.78	0.4990	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			881.28410	963.648	19.86	0.4998	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,331.88410	1,218.048	19.86	0.5002	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,288.90640	1,393.300	19.05	0.6122	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			960.90640	867.700	19.05	0.3878	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			702.17740	763.771	21.16	0.3874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,194.17740	2,058.171	21.16	0.6126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,328.89280	1,435.933	18.94	0.6250	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			910.89280	820.333	18.94	0.3750	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,302.09830	1,407.364	19.01	0.6165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			944.09830	851.764	19.01	0.3835	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			494.23020	538.165	22.41	0.2883	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,116.23020	2,962.565	22.41	0.7117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,156.68630	1,252.028	19.44	0.5675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,148.68630	1,046.428	19.44	0.4325	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,144.83160	1,239.582	19.48	0.5634	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,166.83160	1,063.982	19.48	0.4366	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			478.39000	520.866	22.53	0.2802	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,210.39000	3,055.266	22.53	0.7198	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			589.72640	642.283	21.78	0.3354	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,631.72640	2,486.683	21.78	0.6646	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			542.62990	590.970	22.07	0.3125	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,854.62990	2,705.370	22.07	0.6875	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			468.64840	510.228	22.61	0.2752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,270.64840	3,114.628	22.61	0.7248	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			488.39450	531.793	22.45	0.2854	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,150.39450	2,996.193	22.45	0.7146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			484.07210	527.077	22.49	0.2832	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,176.07210	3,021.477	22.49	0.7168	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			390.60530	419.659	23.59	0.2297	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,942.60530	3,774.059	23.59	0.7703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			471.40190	513.237	22.58	0.2767	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,253.40190	3,097.637	22.58	0.7233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			470.02490	511.727	22.59	0.2759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,262.02490	3,106.127	22.59	0.7241	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,718.70450	1,851.188	18.29	0.7305	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			560.70450	495.588	18.29	0.2695	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,700.85360	1,832.455	18.31	0.7263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			572.85360	506.855	18.31	0.2737	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,370.16590	1,479.885	18.83	0.6380	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			862.16590	774.285	18.83	0.3620	0.00	0	33,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			631.26040	677.948	22.71	0.3125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,390.76040	3,241.348	22.71	0.6875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			634.40220	681.336	22.69	0.3139	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	17.49	Put			3,373.90220	3,224.736	22.69	0.6861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			632.82870	679.639	22.70	0.3132	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,382.32870	3,233.039	22.70	0.6868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			790.61080	841.564	22.70	0.3425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,497.51080	3,353.864	22.70	0.6575	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			788.88310	839.710	22.71	0.3418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,505.78310	3,362.010	22.71	0.6582	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,139.11340	2,264.199	19.09	0.7169	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			786.01340	716.499	19.09	0.2831	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			792.34360	843.416	22.69	0.3431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,489.24360	3,345.716	22.69	0.6569	0.00	0	0
<b>Total \$ / R Option</b>												<b>3,326,529.19</b>	<b>20,650</b>	<b>2,606,857</b>
<b>Total \$ / R</b>												<b>2,143,966,048.29</b>	<b>175,264</b>	<b>3,488,210</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.73020		13.54470			0.0000	27,460.40	2	394
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.95720		13.76810			0.0000	418,716.00	30	522
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.21870		14.02830			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.46170		14.26650			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>446,176.40</b>	<b>32</b>	<b>970</b>
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			679.90260	945.184	27.82	0.0364	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			145,209.90260	126,925.184	27.82	0.9636	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			666.45680	934.709	27.93	0.0359	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			146,196.45680	127,914.709	27.93	0.9641	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			653.30180	924.446	28.05	0.0355	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			147,183.30180	128,904.446	28.05	0.9645	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			3,860.21270	4,414.495	24.11	0.0622	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			326,050.21270	307,694.495	24.11	0.9378	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			3,826.29620	4,372.583	24.12	0.0616	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			327,016.29620	308,652.583	24.12	0.9384	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			3,792.60720	4,331.146	24.13	0.0611	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			327,982.60720	309,611.146	24.13	0.9389	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			23,677.82320	26,435.567	22.36	0.2162	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			257,847.82320	241,565.567	22.36	0.7838	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			23,558.72040	26,301.884	22.38	0.2153	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			258,728.72040	242,431.884	22.38	0.7847	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			23,440.28690	26,169.249	22.39	0.2143	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			259,610.28690	243,299.249	22.39	0.7857	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			67,977.39210	74,649.056	20.35	0.4314	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			157,327.39210	144,479.056	20.35	0.5686	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			68,522.06260	75,248.824	20.33	0.4341	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			155,872.06260	143,078.824	20.33	0.5659	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			68,249.11940	74,945.780	20.34	0.4327	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			156,599.11940	143,775.780	20.34	0.5673	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>446,176.40</b>	<b>32</b>	<b>970</b>
£ / R	On	15/12/2016	Foreign Exchange Future			17.28310		17.04520			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.29470		17.05890			0.0000	22,206,394.80	1,284	32,715
£ / R	On	31/01/2017	Foreign Exchange Future			17.46770		17.22910			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.57070		17.33100			0.0000	0.00	0	34
£ / R	On	13/03/2017	Foreign Exchange Future			17.61830		17.37910			0.0000	792,823.50	45	23,368
£ / R	On	31/03/2017	Foreign Exchange Future			17.68760		17.44780			0.0000	0.00	0	89
£ / R	On	25/04/2017	Foreign Exchange Future			17.78250		17.54190			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.98940		17.74790			0.0000	0.00	0	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			18.33990		18.09070			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.69280		18.44160			0.0000	0.00	0	5,698
<b>Total £ / R Future</b>												<b>22,999,218.30</b>	<b>1,329</b>	<b>94,040</b>
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			446.02710	623.719	23.34	0.8595	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			100.82710	40.619	23.34	0.1405	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,181.80970	1,411.945	25.17	0.9750	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			12.90970	7.245	25.17	0.0250	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			0.24410	0.284	48.18	0.0007	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,581.34410	5,345.584	48.18	0.9993	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			3.36920	4.639	29.93	0.0148	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,334.46920	2,099.939	29.93	0.9852	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.00610	0.006	48.18	0.0000	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,401.10610	7,165.306	48.18	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	48.18	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,881.10000	9,645.300	48.18	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			71.57340	107.479	24.15	0.2528	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			812.67340	612.778	24.15	0.7472	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			0.23950	0.279	48.18	0.0007	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,591.33950	5,355.579	48.18	0.9993	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.11960	0.137	48.18	0.0004	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,951.21960	5,715.437	48.18	0.9996	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			182.22260	267.115	22.52	0.5047	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			423.32260	272.415	22.52	0.4953	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			0.66090	0.523	40.99	0.0015	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,351.76090	4,115.823	40.99	0.9985	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			0.24880	0.290	48.18	0.0008	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,571.34880	5,335.590	48.18	0.9992	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			78.87270	118.350	23.99	0.2732	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			769.97270	573.650	23.99	0.7268	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			47.83740	72.450	24.81	0.1823	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			988.93740	777.750	24.81	0.8177	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			19.90260	31.277	26.15	0.0879	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,371.00260	1,146.577	26.15	0.9121	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	16.76	Call			442.02120	606.477	21.60	0.8041	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			143.12120	71.777	21.60	0.1959	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			244.42410	355.428	22.23	0.6054	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			315.52410	190.728	22.23	0.3946	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			152.31060	225.020	22.85	0.4470	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			493.41060	330.321	22.85	0.5530	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			725.60030	872.490	19.46	0.6952	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			356.50030	264.790	19.46	0.3048	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			459.83910	544.119	20.65	0.4463	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			1,018.83910	863.419	20.65	0.5537	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			11.73220	17.687	27.63	0.0203	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,382.63220	6,149.387	27.63	0.9797	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			11.63190	17.544	27.63	0.0201	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,392.53190	6,159.244	27.63	0.9799	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			11.83320	17.830	27.63	0.0204	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,372.73320	6,139.530	27.63	0.9796	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			514.54790	597.169	20.61	0.4278	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,246.74790	1,089.569	20.61	0.5722	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			23.49620	26.911	24.42	0.0277	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,461.59620	6,224.411	24.42	0.9723	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			79.77120	94.085	25.29	0.0691	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,361.87120	6,134.685	25.29	0.9309	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			79.35840	93.608	25.29	0.0688	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,371.45840	6,144.208	25.29	0.9312	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			80.18610	94.565	25.29	0.0694	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,352.28610	6,125.165	25.29	0.9306	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,238.68910	1,364.892	18.59	0.5777	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,147.98910	1,024.992	18.59	0.4223	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,234.45720	1,360.315	18.60	0.5764	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,153.75720	1,030.415	18.60	0.4236	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,242.93480	1,369.482	18.58	0.5791	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,142.23480	1,019.582	18.58	0.4209	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			233.66820	263.341	23.52	0.1303	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,942.06820	6,720.541	23.52	0.8697	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			232.88880	262.479	23.52	0.1299	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,951.28880	6,729.679	23.52	0.8701	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			234.45000	264.206	23.52	0.1306	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,932.85000	6,711.406	23.52	0.8694	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>20,461</b>
<b>Total £ / R</b>												<b>22,999,218.30</b>	<b>1,329</b>	<b>114,501</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12035		0.11886			0.0000	120.35	1	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12285		0.12135			0.0000	0.00	0	109
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12578		0.12426			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12854		0.12698			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Future</b>												<b>120.35</b>	<b>1</b>	<b>11,264</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	61.72	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			29,113.60000	28,965.400	61.72	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	61.72	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			30,113.60000	29,965.400	61.72	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	61.72	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			31,113.60000	30,965.400	61.72	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			86.39610	98.839	22.73	0.1426	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,951.09610	1,814.139	22.73	0.8574	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			34.01440	37.476	24.22	0.0601	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,898.71440	2,752.776	24.22	0.9399	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			13.80590	14.459	25.57	0.0250	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,878.50590	3,729.759	25.57	0.9750	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			162.41290	176.806	23.19	0.1685	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,736.21290	2,599.306	23.19	0.8315	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			91.49980	98.092	24.21	0.1004	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,665.29980	3,520.592	24.21	0.8996	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			52.48610	55.232	25.14	0.0598	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,626.28610	4,477.732	25.14	0.9402	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			327.54350	365.828	23.12	0.2562	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,629.34350	2,511.528	23.12	0.7438	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			206.81530	231.715	23.85	0.1748	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,508.61530	3,377.415	23.85	0.8252	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			131.12610	146.943	24.50	0.1180	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,432.92610	4,292.643	24.50	0.8820	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>120.35</b>	<b>1</b>	<b>11,264</b>
€ / R	On	19/12/2016	Foreign Exchange Future			14.60680		14.55730			0.0000	14,869,722.40	1,018	51,079
€ / R	On	23/01/2017	Foreign Exchange Future			14.74140		14.69110			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.74820		14.69800			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.76900		14.71870			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.85220		14.80210			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.86610		14.81600			0.0000	0.00	0	26
€ / R	On	13/03/2017	Foreign Exchange Future			14.91120		14.86200			0.0000	10,870,264.80	729	44,913
€ / R	On	15/03/2017	Foreign Exchange Future			14.91850		15.06100			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.97660		14.92780			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.26410		15.21660			0.0000	0.00	0	78,142
€ / R	On	18/09/2017	Foreign Exchange Future			15.59930		15.54780			0.0000	93,595.80	6	1,156
€ / R	On	18/12/2017	Foreign Exchange Future			15.93810		15.88620			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>25,833,583.00</b>	<b>1,753</b>	<b>177,751</b>
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			2,344.12250	2,295.219	33.97	0.9927	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	20.80	Put		6,242.70040	6,193.201	45.04	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		3.08840	4.260	30.61	0.0157	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,845.78840	1,797.460	30.61	0.9843	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call		2.61280	3.626	31.28	0.0133	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		1,945.31280	1,896.826	31.28	0.9867	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		1.42250	2.019	33.97	0.0073	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		2,433.95660	2,384.992	34.58	0.9936	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1.23980	1.769	34.64	0.0063	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,443.93980	2,394.969	34.64	0.9937	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1.22320	1.746	34.71	0.0063	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		2,453.92320	2,404.946	34.71	0.9937	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.00040	0.001	45.04	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		0.00000	0.000	45.04	0.0000	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		7,342.70000	7,293.200	45.04	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1.25660	1.792	34.58	0.0064	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call		281.07870	288.492	17.46	0.4394	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put		499.97870	457.092	17.46	0.5606	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call		331.41000	341.269	17.37	0.4861	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put		443.41000	403.069	17.37	0.5139	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		207.28960	211.975	18.46	0.3221	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		788.58960	742.974	18.46	0.6779	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		200.48310	207.282	19.32	0.2678	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		1,158.38310	1,115.082	19.32	0.7322	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call		366.97320	379.848	18.24	0.4243	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put		720.97320	683.748	18.24	0.5757	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,348.44810	1,306.332	19.55	0.7443	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		26.48790	24.760	23.89	0.0358	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,874.48790	3,823.560	23.89	0.9642	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		848.50940	874.459	17.23	0.6985	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		286.50940	263.259	17.23	0.3015	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,854.74800	3,803.856	23.84	0.9638	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		26.61750	24.908	23.86	0.0360	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,864.61750	3,813.708	23.86	0.9640	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		572.50370	591.752	17.68	0.5510	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		510.50370	480.552	17.68	0.4490	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		210.44810	217.532	19.55	0.2557	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		75.62460	78.405	21.23	0.1060	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,383.62460	2,337.205	21.23	0.8940	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		26.74800	25.056	23.84	0.0362	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call		0.00000	488.629	18.06	0.4781	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put		0.00000	630.129	18.06	0.5219	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		484.31470	498.386	18.28	0.4571	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		776.51470	741.786	18.28	0.5429	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		461.68420	469.087	19.24	0.3513	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,505.08420	1,464.986	19.24	0.6487	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		115.97460	116.035	23.16	0.1017	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,079.37460	4,031.935	23.16	0.8983	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			115.58520	115.636	23.18	0.1014	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,088.98520	4,041.536	23.18	0.8986	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			115.19790	115.241	23.20	0.1010	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,098.59790	4,051.141	23.20	0.8990	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,423.88180	1,450.148	17.23	0.7550	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			317.28180	296.048	17.23	0.2450	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,185.20340	4,131.929	23.21	0.8372	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			253.93530	252.155	23.17	0.1635	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,166.13530	4,112.855	23.17	0.8365	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			253.47000	251.691	23.19	0.1632	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,175.67000	4,122.391	23.19	0.8368	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			253.00340	251.229	23.21	0.1628	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,757.63190	2,702.257	20.44	0.6904	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,765.84720	2,710.469	20.45	0.6912	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			590.26920	586.788	20.46	0.3080	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,774.06920	2,718.688	20.46	0.6920	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			277.01440	275.101	24.85	0.1478	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,800.81440	5,747.001	24.85	0.8522	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			593.83190	590.357	20.44	0.3096	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			592.04720	588.569	20.45	0.3088	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>25,833,583.00</b>	<b>1,753</b>	<b>187,303</b>
AUS / R	On	19/12/2016	Foreign Exchange Future			10.22160		10.09350			0.0000	15,363,064.80	1,503	8,045
AUS / R	On	13/03/2017	Foreign Exchange Future			10.37050		10.24020			0.0000	15,555,750.00	1,500	12,259
AUS / R	On	19/06/2017	Foreign Exchange Future			10.54260		10.41180			0.0000	0.00	0	102
AUS / R	On	18/09/2017	Foreign Exchange Future			10.70500		10.57100			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			10.86880		10.73210			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>30,918,814.80</b>	<b>3,003</b>	<b>20,406</b>
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			6.24570	16.498	18.97	0.1041	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			572.74570	454.898	18.97	0.8959	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			6.01910	15.808	19.06	0.1001	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			582.51910	464.208	19.06	0.8999	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			5.80290	15.147	19.14	0.0962	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			592.30290	473.547	19.14	0.9038	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			17.99740	22.883	17.28	0.0601	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,717.79740	1,592.383	17.28	0.9399	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			17.68860	22.513	17.30	0.0592	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,727.48860	1,602.014	17.30	0.9408	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			17.38580	22.151	17.33	0.0583	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,737.18580	1,611.651	17.33	0.9417	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			79.37020	93.143	16.81	0.1478	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,737.57020	1,620.543	16.81	0.8522	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			80.99640	95.046	16.77	0.1504	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,719.19640	1,602.446	16.77	0.8496	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			80.17890	94.089	16.79	0.1491	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,728.37890	1,611.489	16.79	0.8509	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,759.34080	1,648.615	16.91	0.7839	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			159.13790	182.243	16.92	0.2147	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,768.13790	1,657.243	16.92	0.7853	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			157.94750	180.881	16.94	0.2134	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,776.94750	1,665.881	16.94	0.7866	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			160.34080	183.615	16.91	0.2161	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,465.51750	1,366.774	16.47	0.6735	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			321.62770	359.878	16.44	0.3298	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,449.52770	1,351.078	16.44	0.6702	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			319.61770	357.721	16.45	0.3282	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,457.51770	1,358.921	16.45	0.6718	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			317.61750	355.574	16.47	0.3265	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>30,918,814.80</b>	<b>3,003</b>	<b>20,406</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.39360		10.19640			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.57660		10.37560			0.0000	0.00	0	160
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.78690		10.58360			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.98310		10.77480			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>172</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			0.13680	0.181	34.42	0.0011	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,313.73680	2,116.581	34.42	0.9989	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			0.13770	0.182	34.58	0.0011	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,323.73770	2,126.582	34.58	0.9989	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			0.13850	0.183	34.73	0.0011	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,333.73850	2,136.583	34.73	0.9989	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			15.46170	14.375	19.58	0.0355	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,369.86170	2,167.775	19.58	0.9645	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			15.41360	14.374	19.65	0.0354	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,379.81360	2,177.774	19.65	0.9646	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			15.36610	14.372	19.72	0.0353	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,389.76610	2,187.772	19.72	0.9647	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			181.92790	224.139	17.70	0.2786	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,328.32790	1,167.239	17.70	0.7214	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			180.29400	222.222	17.71	0.2766	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,336.69400	1,175.322	17.71	0.7234	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			178.67260	220.319	17.73	0.2746	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,345.07260	1,183.419	17.73	0.7254	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			431.39670	510.048	16.55	0.4563	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			936.59670	806.948	16.55	0.5437	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			428.34800	506.556	16.56	0.4540	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			943.54800	813.456	16.56	0.5460	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			425.32010	503.087	16.58	0.4517	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			950.52010	819.987	16.58	0.5483	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>172</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			553.87860		725.88200			0.0000	0.00	0	20,000
<b>Total CF CANDO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			13.51920		13.42440			0.0000	0.00	0	1,718
CHF / R	On	13/03/2017	Foreign Exchange Future			13.81700		13.72260			0.0000	0.00	0	121
CHF / R	On	19/06/2017	Foreign Exchange Future			14.16430		14.07000			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.49470		14.39750			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,839</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			3,255.83700	3,161.082	39.16	0.9989	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			0.23510	0.279	39.23	0.0011	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,265.83510	3,171.079	39.23	0.9989	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			0.23330	0.277	39.30	0.0011	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			3,275.83330	3,181.077	39.30	0.9989	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			0.23700	0.282	39.16	0.0011	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			43.10900	42.153	25.21	0.0581	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,370.50900	3,275.153	25.21	0.9419	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			43.01690	42.101	25.25	0.0580	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,380.41690	3,285.101	25.25	0.9420	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			42.92560	42.049	25.30	0.0578	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,390.32560	3,295.050	25.30	0.9422	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			304.55330	318.404	21.48	0.2579	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,104.55330	2,024.104	21.48	0.7421	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			302.97630	316.740	21.49	0.2567	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,112.97630	2,032.440	21.49	0.7433	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			301.40820	315.086	21.50	0.2556	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,121.40820	2,040.786	21.50	0.7444	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			660.52010	681.614	20.32	0.4047	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,643.02010	1,566.914	20.32	0.5953	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			657.91950	678.893	20.33	0.4034	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,650.41950	1,574.193	20.33	0.5966	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			655.33050	676.184	20.34	0.4021	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,657.83050	1,581.484	20.34	0.5979	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,839</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			1.98650		1.95870			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			1.99900		1.97070			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.01980		1.99330			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.04090		2.01380			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			0.33540	0.713	40.94	0.0018	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,913.33540	4,635.713	40.94	0.9982	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			0.31210	0.652	41.34	0.0016	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			5,013.31210	4,735.652	41.34	0.9984	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.29100	0.598	41.73	0.0015	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			5,113.29100	4,835.598	41.73	0.9985	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			34.65420	34.790	23.80	0.0374	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,327.65420	5,044.790	23.80	0.9626	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			35.66370	34.532	23.08	0.0382	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,128.66370	4,844.532	23.08	0.9618	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			35.14270	34.653	23.44	0.0378	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,228.14270	4,944.653	23.44	0.9622	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,807.97870	2,590.612	19.06	0.7508	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			326.72510	372.323	19.15	0.2403	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,893.72510	2,674.323	19.15	0.7597	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			313.10830	356.757	19.24	0.2317	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,980.10830	2,758.757	19.24	0.7683	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			340.97870	388.612	19.06	0.2492	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			830.85230	927.661	18.60	0.4180	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,092.85230	1,918.661	18.60	0.5820	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			802.79300	895.999	18.65	0.4073	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,164.79300	1,986.999	18.65	0.5927	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			775.65450	866.411	18.71	0.3970	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,237.65450	2,057.411	18.71	0.6030	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			1.96500		1.95780			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.00590		1.99930			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.05370		2.04740			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			0.38540	0.545	44.70	0.0013	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			5,322.38540	5,250.545	44.70	0.9987	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.40350	0.580	43.54	0.0014	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			5,122.40350	5,050.580	43.54	0.9986	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			0.39410	0.562	44.12	0.0013	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	19/12/2016	Foreign Exchange Option	2.48	Put			5,222.39410	5,150.562	44.12	0.9987	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			89.94270	93.451	19.18	0.1039	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,896.94270	2,834.451	19.18	0.8961	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			105.20980	108.679	19.00	0.1186	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,712.20980	2,649.679	19.00	0.8814	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			97.28500	100.777	19.09	0.1110	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,804.28500	2,741.777	19.09	0.8890	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,744.04170	1,695.655	17.72	0.6282	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			590.53810	604.506	17.79	0.3590	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,816.53810	1,767.506	17.79	0.6410	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			564.17310	577.521	17.85	0.3465	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,890.17310	1,840.521	17.85	0.6535	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			618.04170	632.655	17.72	0.3718	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			1.77020		1.74640			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.80040		1.77610			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.83450		1.81010			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.86590		1.84080			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			0.63670	1.905	39.82	0.0050	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,736.63670	3,499.905	39.82	0.9950	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			0.57970	1.822	40.54	0.0047	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,836.57970	3,599.822	40.54	0.9953	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			0.52940	1.746	41.26	0.0045	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,936.52940	3,699.746	41.26	0.9955	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			81.37930	86.554	24.05	0.0890	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,720.37930	3,482.554	24.05	0.9110	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			78.28590	81.987	24.21	0.0845	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,817.28590	3,577.987	24.21	0.9155	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			75.37310	77.424	24.35	0.0802	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,914.37310	3,673.424	24.35	0.9198	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			499.07600	554.524	20.58	0.3317	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,198.07600	2,009.524	20.58	0.6683	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			539.85680	600.506	20.33	0.3543	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,038.85680	1,855.506	20.33	0.6457	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			519.00930	577.007	20.46	0.3429	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,118.00930	1,932.007	20.46	0.6571	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			893.82620	982.639	19.74	0.4457	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,885.82620	1,723.639	19.74	0.5543	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			865.62740	951.487	19.84	0.4347	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,957.62740	1,792.487	19.84	0.5653	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			839.04310	922.232	19.94	0.4240	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			2,031.04310	1,863.232	19.94	0.5760	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			0.13450		0.13270			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13470		0.13270			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13480		0.13280			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13490		0.13300			0.0000	0.00	0	1,382
<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			9.83670		9.67710			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.97380		9.81140			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.13080		9.96750			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.27670		10.10990			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>58</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			0.93970	2.966	26.70	0.0182	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,173.83970	1,016.266	26.70	0.9818	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			0.90380	2.848	26.75	0.0175	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,183.80380	1,026.148	26.75	0.9825	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			0.86930	2.736	26.81	0.0169	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,193.76930	1,036.036	26.81	0.9831	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			41.17660	54.447	17.55	0.1271	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,319.77660	1,170.647	17.55	0.8729	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			40.39710	53.511	17.56	0.1252	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,328.99710	1,179.711	17.56	0.8748	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			39.63110	52.592	17.58	0.1234	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,338.23110	1,188.792	17.58	0.8766	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			180.42080	209.752	16.92	0.2867	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,152.92080	1,018.952	16.92	0.7133	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			178.70900	207.757	16.94	0.2845	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,161.20900	1,026.957	16.94	0.7155	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			176.94740	205.779	16.96	0.2822	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,169.44740	1,034.979	16.96	0.7178	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			406.39100	461.087	16.38	0.4487	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			876.49100	764.387	16.38	0.5513	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			403.27820	457.604	16.39	0.4462	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			883.37820	770.904	16.39	0.5538	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			409.52290	464.598	16.37	0.4512	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			869.62290	757.898	16.37	0.5488	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>58</b>
PULA / R On 19/12/2016 Foreign Exchange Future			1.29390		1.28170			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.31390		1.29560			0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.32500		1.31310			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.33710		1.32650			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Put			1,183.00000	1,061.000		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			1,283.00000	1,161.000		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			1,383.00000	1,261.000		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			1,244.00000	1,061.000		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			1,344.00000	1,161.000		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			1,444.00000	1,261.000		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			669.00000	550.000		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			769.00000	650.000		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			869.00000	750.000		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			335.00000	229.000		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			435.00000	329.000		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			535.00000	429.000		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			1.25960		1.25950			0.0000	0.00	0	2
QUANTO £On 13/03/2017 Foreign Exchange Future			1.26230		1.26230			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.26520		1.26510			0.0000	0.00	0	8,095
QUANTO £On 18/09/2017 Foreign Exchange Future			1.26820		1.26810			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>8,097</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>8,097</b>
QUANTO €On 19/12/2016 Foreign Exchange Future			1.06380		1.07480			0.0000	531,900.00	500	52
QUANTO €On 13/03/2017 Foreign Exchange Future			1.06830		1.07950			0.0000	21,366.00	20	20

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €On	19/06/2017	Foreign Exchange Future				1.07350		1.08470			0.0000	0.00	0	25,352
QUANTO €On	18/09/2017	Foreign Exchange Future				1.07870		1.08980			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>553,266.00</b>	<b>520</b>	<b>25,424</b>
<b>Total QUANTO € / \$</b>												<b>553,266.00</b>	<b>520</b>	<b>25,424</b>
RAIN	On 19/12/2016	Foreign Exchange Future				22,979.03000		22,757.07000			0.0000	0.00	0	0
RAIN	On 13/03/2017	Foreign Exchange Future				23,349.65000		23,124.52000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 19/12/2016	Foreign Exchange Future				9.64800		9.54320			0.0000	0.00	0	153
SGD / R	On 13/03/2017	Foreign Exchange Future				9.80860		9.70180			0.0000	0.00	0	36
SGD / R	On 19/06/2017	Foreign Exchange Future				9.99380		9.88730			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>189</b>
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call				0.13470	0.155	37.02	0.0009	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put				2,266.93470	2,162.155	37.02	0.9991	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call				0.13660	0.158	37.22	0.0009	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put				2,276.93660	2,172.158	37.22	0.9991	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call				0.13850	0.161	37.42	0.0009	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put				2,286.93850	2,182.161	37.42	0.9991	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call				38.89360	47.824	17.84	0.1143	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put				1,327.09360	1,229.224	17.84	0.8857	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call				38.16070	46.979	17.85	0.1126	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put				1,336.36070	1,238.379	17.85	0.8874	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call				37.44060	46.148	17.87	0.1108	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put				1,345.64060	1,247.548	17.87	0.8892	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Call				243.64770	272.649	16.42	0.3586	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.51	Put				866.34770	788.849	16.42	0.6414	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Call				241.27900	270.021	16.44	0.3559	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.52	Put				873.97900	796.221	16.44	0.6441	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Call				238.93100	267.419	16.46	0.3531	0.00	0	0
SGD / R	On 19/06/2017	Foreign Exchange Option	10.53	Put				881.63100	803.619	16.46	0.6469	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>189</b>
TRY / R	On 19/12/2016	Foreign Exchange Future				3.95500		3.97710			0.0000	0.00	0	83
TRY / R	On 13/03/2017	Foreign Exchange Future				3.94430		3.96660			0.0000	0.00	0	0
TRY / R	On 19/06/2017	Foreign Exchange Future				3.91770		3.94320			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				0.02580	0.098	53.38	0.0010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,312.92580	1,335.098	53.38	0.9990	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.02360	0.091	53.38	0.0009	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,322.92360	1,345.091	53.38	0.9991	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.02160	0.085	53.38	0.0009	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,332.92160	1,355.085	53.38	0.9991	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			5.83390	5.670	21.78	0.0341	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			899.23390	921.371	21.78	0.9659	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			5.90820	5.708	21.98	0.0341	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			909.30820	931.408	21.98	0.9659	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			5.98310	5.747	22.18	0.0340	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			919.38310	941.447	22.18	0.9660	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			83.42200	77.648	17.30	0.2732	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			400.22200	419.948	17.30	0.7268	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			81.26970	75.634	17.33	0.2675	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			408.06970	427.934	17.33	0.7325	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			79.17070	73.672	17.36	0.2619	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			415.97070	435.972	17.36	0.7381	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			1.38810		1.36620			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34460		1.32380			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29010		1.26970			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.23930		1.21970			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>2,221,390,697.95</b>	<b>161,252</b>	<b>1,262,968</b>
<b>Total Options</b>												<b>3,326,529.19</b>	<b>20,650</b>	<b>2,636,870</b>
<b>Grand Total:</b>												<b>2,224,717,227.14</b>	<b>181,902</b>	<b>3,899,838</b>