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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/11/2016 Foreign Exchange Future			13.93260		13.81310			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			13.94060		13.82360			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			13.94320		13.82630			0.0000	0.00	0	0
\$ / R On 09/12/2016 Foreign Exchange Future			13.95130		13.83440			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.95990		13.84250			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.96270		13.84520			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			13.96560		13.84800			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.96840		13.85070			0.0000	0.00	0	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			13.97990		13.86160			0.0000	1,417,450,020.80	101,392	396,118
\$ / R On 21/12/2016 Foreign Exchange Future			13.98560		13.86700			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			14.00550		13.88600			0.0000	0.00	0	1,776
\$ / R On 29/12/2016 Foreign Exchange Future			14.00840		13.88880			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.02540		13.90540			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.04450		13.92490			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.05000		13.93050			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.06100		13.94160			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.06370		13.94440			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.06920		13.95000			0.0000	0.00	0	169
\$ / R On 23/01/2017 Foreign Exchange Future			14.07740		13.95840			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.08290		13.96390			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.08840		13.96950			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2017	Foreign Exchange Future			14.09930		13.98060			0.0000	0.00	0	3,189
\$ / R	On	17/02/2017	Foreign Exchange Future			14.14440		14.02530			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future			14.17080		14.05160			0.0000	26,570,250.00	1,875	2,105
\$ / R	On	01/03/2017	Foreign Exchange Future			14.17610		14.10300			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.20880		14.08930			0.0000	70,191,472.00	4,940	173,088
\$ / R	On	31/03/2017	Foreign Exchange Future			14.25790		14.13780			0.0000	156,836.90	11	1,376
\$ / R	On	11/04/2017	Foreign Exchange Future			14.28790		14.16750			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.29060		14.17020			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.29340		14.17290			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.31520		14.19440			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.32610		14.20520			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.47640		14.35360			0.0000	45,311,132.00	3,130	180,837
\$ / R	On	12/07/2017	Foreign Exchange Future			14.53960		14.41570			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.56430		14.44000			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.68430		14.59730			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			14.69380		14.68780			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.76200		14.83580			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.07120		15.08760			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.38030		15.33940			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>1,559,679,711.70</b>	<b>111,348</b>	<b>772,993</b>
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			235.51930	334.197	34.67	0.9032	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			32.41930	11.597	34.67	0.0968	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			208.51850	281.462	23.92	0.6788	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			134.91850	90.862	23.92	0.3212	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			316.04490	398.401	23.15	0.7863	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			89.74490	55.201	23.15	0.2137	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			112.62860	151.128	23.07	0.4557	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			286.32860	207.928	23.07	0.5443	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			38.14830	52.020	24.32	0.2013	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			561.84830	458.820	24.32	0.7987	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			109.83450	142.845	22.98	0.3903	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			385.43450	301.545	22.98	0.6097	0.00	0	30,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			30.97620	37.932	24.50	0.1215	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			938.47620	828.032	24.50	0.8785	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			78.02060	99.851	22.87	0.2677	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			602.82060	507.151	22.87	0.7323	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,218.17030	1,332.794	25.60	0.9743	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			10.17030	7.194	25.60	0.0257	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,208.36320	1,322.937	25.51	0.9738	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			10.36320	7.337	25.51	0.0262	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,198.56020	1,313.082	25.42	0.9732	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			10.56020	7.482	25.42	0.0268	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			225.39430	277.796	23.03	0.5205	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			324.69430	259.396	23.03	0.4795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,661.60000	13,779.900	40.37	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put		0.00000	0.000	40.37	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,063.67270	2,181.502	28.69	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		2.07270	1.602	28.69	0.0053	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,371.08300	1,486.665	24.19	0.9775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		9.48300	6.765	24.19	0.0225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,283.55750	1,398.347	23.72	0.9722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		11.95750	8.447	23.72	0.0278	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call		1,129.57020	1,243.148	23.15	0.9579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put		17.97020	13.248	23.15	0.0421	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		895.06910	1,005.938	22.26	0.9223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		33.46910	26.038	22.26	0.0777	200,491.06	7,700	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		701.63260	805.662	21.47	0.8723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		60.03260	45.762	21.47	0.1277	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		645.67350	745.687	21.40	0.8497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		74.07350	55.787	21.40	0.1503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		637.85980	737.403	21.41	0.8461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		76.25980	57.503	21.41	0.1539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		630.09360	729.158	21.42	0.8424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		78.49360	59.258	21.42	0.1576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		607.07800	704.668	21.45	0.8310	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		85.47800	64.768	21.45	0.1690	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		599.50330	696.588	21.46	0.8271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		87.90330	66.688	21.46	0.1729	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call		562.37020	656.828	21.51	0.8069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put		100.77020	76.928	21.51	0.1931	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call		505.62560	595.555	21.58	0.7722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put		124.02560	95.655	21.58	0.2278	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		491.97020	580.710	21.60	0.7630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		130.37020	100.810	21.60	0.2370	0.00	0	55,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call		396.60230	475.794	21.75	0.6895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put		185.00230	145.894	21.75	0.3105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		367.63960	443.455	21.80	0.6635	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		206.03960	163.555	21.80	0.3365	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		340.10760	412.483	21.84	0.6368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		228.50760	182.583	21.84	0.3632	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		329.49750	400.481	21.86	0.6260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		237.89750	190.581	21.86	0.3740	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call		289.33450	354.707	21.94	0.5822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put		277.73450	224.807	21.94	0.4178	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call		267.28990	327.921	21.99	0.5545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put		305.68990	248.021	21.99	0.4455	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		227.28530	280.134	22.21	0.4993	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		365.68530	300.234	22.21	0.5007	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		209.23330	259.098	22.38	0.4724	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		397.63330	329.198	22.38	0.5276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		198.99470	247.115	22.48	0.4565	0.00	0	5,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		417.39470	347.215	22.48	0.5435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		195.67830	243.225	22.51	0.4512	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		424.07830	353.325	22.51	0.5488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		192.41060	239.387	22.55	0.4460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		430.81060	359.487	22.55	0.5540	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		186.01350	231.863	22.61	0.4357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		444.41350	371.963	22.61	0.5643	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call		179.80210	224.540	22.68	0.4255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put		458.20210	384.641	22.68	0.5745	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call		176.76390	220.954	22.72	0.4204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put		465.16390	391.054	22.72	0.5796	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		167.91750	210.486	22.82	0.4054	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		486.31750	410.586	22.82	0.5946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		162.23700	203.747	22.89	0.3956	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		500.63700	423.847	22.89	0.6044	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		154.03500	193.989	22.99	0.3811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		522.43500	444.089	22.99	0.6189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		148.77260	187.712	23.06	0.3716	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		537.17260	457.812	23.06	0.6284	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		136.31320	172.796	23.23	0.3486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		574.71320	492.896	23.23	0.6514	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		129.29650	164.359	23.33	0.3352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		597.69650	514.459	23.33	0.6648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		127.03100	161.630	23.36	0.3308	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		605.43100	521.730	23.36	0.6692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		116.23650	148.585	23.53	0.3095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		644.63650	558.685	23.53	0.6905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		114.18180	146.093	23.57	0.3053	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		652.58180	566.193	23.57	0.6947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		104.39640	134.195	23.74	0.2852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		692.79640	604.295	23.74	0.7148	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		95.39230	123.191	23.91	0.2661	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		733.79230	643.291	23.91	0.7339	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		93.68040	121.092	23.94	0.2623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		742.08040	651.192	23.94	0.7377	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		78.71650	103.649	24.25	0.2308	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		817.11650	723.749	24.25	0.7692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		74.02550	98.379	24.35	0.2209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		842.42550	748.479	24.35	0.7791	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		69.57940	93.318	24.44	0.2114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		867.97940	773.418	24.44	0.7886	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		65.36840	88.407	24.53	0.2021	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		893.76840	798.507	24.53	0.7979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		64.01440	86.825	24.56	0.1991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		902.41440	806.924	24.56	0.8009	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		51.78110	72.388	24.85	0.1708	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			990.18110	892.488	24.85	0.8292	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			49.59920	69.786	24.91	0.1656	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			5.55640	6.978	29.12	0.0204	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,253.95640	2,137.078	29.12	0.9796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			4.98160	6.016	29.44	0.0177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,343.38160	2,226.116	29.44	0.9823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			4.37880	5.031	29.82	0.0149	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,452.77880	2,335.131	29.82	0.9851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3.95450	4.356	30.14	0.0130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,542.35450	2,424.456	30.14	0.9870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			3.66120	3.899	30.39	0.0116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,612.06120	2,493.999	30.39	0.9884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			3.43230	3.549	30.60	0.0106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,671.83230	2,553.649	30.60	0.9894	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			3.36030	3.440	30.67	0.0103	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,691.76030	2,573.540	30.67	0.9897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			3.15240	2.774	31.16	0.0084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,831.55240	2,712.874	31.16	0.9916	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			3.13040	2.530	31.46	0.0076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,901.53040	2,782.630	31.46	0.9924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			3.12760	2.525	31.54	0.0076	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,911.52760	2,792.625	31.54	0.9924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			3.11250	2.499	32.04	0.0074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,971.51250	2,852.600	32.04	0.9926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			3.09640	2.470	32.71	0.0072	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,051.49640	2,932.570	32.71	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			3.09020	2.457	33.05	0.0071	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,091.49020	2,972.557	33.05	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			3.08870	2.453	33.13	0.0071	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,101.48870	2,982.553	33.13	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			3.08380	2.442	33.46	0.0070	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,141.48380	3,022.542	33.46	0.9930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			3.08480	2.376	36.72	0.0063	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,531.48480	3,412.476	36.72	0.9937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			3.09910	2.371	37.64	0.0061	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,641.49910	3,522.471	37.64	0.9939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			3.10070	2.371	37.73	0.0061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,651.50070	3,532.471	37.73	0.9939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			3.12940	2.373	38.98	0.0059	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,801.52940	3,682.473	38.98	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			3.13630	2.374	39.23	0.0059	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,831.53630	3,712.475	39.23	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			3.14350	2.376	39.48	0.0059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,861.54350	3,742.476	39.48	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			3.22440	2.407	41.82	0.0057	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,141.62440	4,022.507	41.82	0.9943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			3.07050	2.412	42.08	0.0056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,171.47050	4,052.512	42.08	0.9944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			2.92360	2.417	42.33	0.0056	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,201.32360	4,082.517	42.33	0.9944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			2.73800	2.424	42.66	0.0056	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,241.13800	4,122.524	42.66	0.9944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			2.64940	2.428	42.83	0.0056	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,261.04940	4,142.528	42.83	0.9944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1.63370	1.554	43.08	0.0037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,550.03370	4,431.654	43.08	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1.52680	1.449	43.08	0.0035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,589.92680	4,471.549	43.08	0.9965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.71470	0.660	43.08	0.0017	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,029.11470	4,910.760	43.08	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.61000	0.559	43.08	0.0014	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,119.01000	5,000.659	43.08	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.58880	0.539	43.08	0.0014	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,138.98880	5,020.639	43.08	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.45080	0.409	43.08	0.0011	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,288.85080	5,170.509	43.08	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.37670	0.339	43.08	0.0009	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,388.77670	5,270.439	43.08	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.16530	0.144	43.08	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,838.56530	5,720.244	43.08	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.15060	0.131	43.08	0.0004	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,888.55060	5,770.231	43.08	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.13470	0.116	43.08	0.0003	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,948.53470	5,830.216	43.08	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.10350	0.088	43.08	0.0003	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,088.50350	5,970.188	43.08	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.08090	0.068	43.08	0.0002	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,218.48090	6,100.168	43.08	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.06950	0.058	43.08	0.0002	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,298.46950	6,180.158	43.08	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.05310	0.044	43.08	0.0001	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,438.45310	6,320.144	43.08	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.04730	0.039	43.08	0.0001	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,498.44730	6,380.139	43.08	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.02000	0.016	43.08	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,938.42000	6,820.116	43.08	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.01640	0.013	43.08	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,038.41640	6,920.113	43.08	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.01350	0.011	43.08	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,138.41350	7,020.111	43.08	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00830	0.006	43.08	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,378.40830	7,260.106	43.08	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00740	0.006	43.08	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,438.40740	7,320.106	43.08	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00020	0.000	43.08	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,148.40020	9,030.100	43.08	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	43.08	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,078.40000	12,960.100	43.08	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			1,007.99920	909.886	24.91	0.8344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			45.48120	64.844	25.02	0.1555	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,043.88120	944.944	25.02	0.8445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			40.76590	59.133	25.17	0.1437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,089.16590	989.233	25.17	0.8563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			34.90320	51.938	25.37	0.1285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,153.30320	1,052.038	25.37	0.8715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			33.37480	50.042	25.43	0.1244	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,171.77480	1,070.142	25.43	0.8756	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			26.60740	41.521	25.72	0.1056	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,265.00740	1,161.621	25.72	0.8944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			21.12070	34.418	26.01	0.0895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,359.52070	1,254.518	26.01	0.9105	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			20.63390	33.777	26.04	0.0880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,369.03390	1,263.877	26.04	0.9120	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			17.90720	29.607	26.24	0.0783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,436.30720	1,329.707	26.24	0.9217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			14.84280	23.736	26.62	0.0641	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,553.24280	1,443.836	26.62	0.9359	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			13.14260	20.597	26.90	0.0562	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,631.54260	1,520.697	26.90	0.9438	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			12.75460	19.882	26.97	0.0544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,651.15460	1,539.982	26.97	0.9456	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			11.49980	17.576	27.22	0.0486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,719.89980	1,607.676	27.22	0.9514	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			9.81530	14.501	27.61	0.0406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,828.21530	1,714.601	27.61	0.9594	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			8.30760	11.783	28.03	0.0334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,946.70760	1,831.883	28.03	0.9666	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			8.19520	11.582	28.06	0.0329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,956.59520	1,841.682	28.06	0.9671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			7.76420	10.814	28.20	0.0308	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,996.16420	1,880.914	28.20	0.9692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			7.66080	10.631	28.24	0.0303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,006.06080	1,890.731	28.24	0.9697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			6.37910	8.385	28.73	0.0242	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,144.77910	2,028.485	28.73	0.9758	0.00	0	32,950
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			41.10870	58.417	25.30	0.1364	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			1,174.10870	1,072.817	25.30	0.8636	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			504.97180	594.744	21.51	0.7567	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put			137.97180	109.144	21.51	0.2433	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			171.63350	214.815	22.77	0.3987	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			514.63350	439.215	22.77	0.6013	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call			147.87090	186.624	23.07	0.3579	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put			580.87090	501.024	23.07	0.6421	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			354.45920	301.011	21.18	0.4569	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			300.45920	366.511	21.18	0.5431	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			147.18190	185.766	22.63	0.3240	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			718.38190	637.366	22.63	0.6760	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			277.01030	333.896	21.00	0.4811	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			471.61030	408.496	21.00	0.5189	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			497.19610	579.325	20.15	0.6531	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			272.29610	234.825	20.15	0.3469	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			383.56640	452.733	20.44	0.5539	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			403.06640	352.733	20.44	0.4461	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			24.30010	36.036	25.88	0.0667	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,263.80010	2,156.036	25.88	0.9333	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			295.98960	349.786	20.75	0.4526	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			584.38960	518.786	20.75	0.5474	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			285.22500	337.092	20.88	0.4369	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			620.82500	553.392	20.88	0.5631	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			538.99610	620.510	19.92	0.6486	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			298.99610	261.310	19.92	0.3514	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			385.16440	447.743	20.15	0.5219	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			486.76440	430.343	20.15	0.4781	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			380.26170	441.004	20.24	0.5099	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			516.36170	458.104	20.24	0.4901	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			58.52870	72.520	24.39	0.1143	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,984.62870	1,879.620	24.39	0.8857	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			525.61220	603.282	19.87	0.6175	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			356.11220	314.882	19.87	0.3825	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			286.48960	335.012	20.95	0.4107	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			726.98960	656.612	20.95	0.5893	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			159.38800	186.873	22.30	0.2507	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,248.78800	1,157.573	22.30	0.7493	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			458.51610	526.520	19.96	0.5572	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			457.91610	407.220	19.96	0.4428	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			390.38410	448.419	20.22	0.4997	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			559.78410	499.119	20.22	0.5003	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			411.16100	462.710	20.55	0.4681	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			705.86100	638.310	20.55	0.5319	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			227.77490	257.642	22.01	0.2953	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,232.47490	1,143.242	22.01	0.7047	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			706.58230	782.017	19.52	0.6432	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			394.98230	351.217	19.52	0.3568	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			0.00000	606.171	20.04	0.5413	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	01/03/2017	Foreign Exchange Option	14.10	Put			0.00000	530.071	20.04	0.4587	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			1,068.48150	1,163.267	19.09	0.7693	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			229.18150	204.467	19.09	0.2307	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			904.48710	989.062	19.18	0.7092	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			315.18710	280.262	19.18	0.2908	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			789.74780	867.294	19.45	0.6566	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			400.44780	358.493	19.45	0.3434	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			762.91030	838.669	19.52	0.6433	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			423.61030	379.869	19.52	0.3567	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			595.03730	658.249	19.99	0.5499	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			605.73730	549.449	19.99	0.4501	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			516.61320	571.613	20.31	0.4981	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			727.31320	662.813	20.31	0.5019	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			481.14080	532.851	20.49	0.4731	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			791.84080	724.051	20.49	0.5269	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			467.61660	518.037	20.56	0.4633	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			818.31660	749.237	20.56	0.5367	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			448.01110	496.536	20.67	0.4488	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			858.71110	787.736	20.67	0.5512	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			402.44330	446.411	20.94	0.4138	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			963.14330	887.611	20.94	0.5862	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			313.85050	348.257	21.59	0.3400	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,224.55050	1,139.457	21.59	0.6600	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			267.10650	296.625	22.05	0.2977	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,407.80650	1,317.825	22.05	0.7023	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			247.43120	274.835	22.27	0.2792	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,498.13120	1,406.035	22.27	0.7208	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			245.72280	272.940	22.28	0.2776	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,506.42280	1,414.140	22.28	0.7224	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			244.02480	271.061	22.30	0.2760	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,514.72480	1,422.261	22.30	0.7240	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			224.63030	249.542	22.54	0.2572	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,615.33030	1,520.742	22.54	0.7428	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			191.94490	214.047	22.95	0.2256	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,802.64490	1,705.247	22.95	0.7744	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			186.53900	208.046	23.02	0.2202	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,837.23900	1,739.246	23.02	0.7798	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			178.72780	199.372	23.12	0.2123	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,889.42780	1,790.572	23.12	0.7877	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			132.98200	148.439	23.82	0.1642	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,263.68200	2,159.639	23.82	0.8358	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			109.66540	122.399	24.29	0.1383	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,520.36540	2,413.599	24.29	0.8617	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			92.64460	103.356	24.71	0.1187	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,753.34460	2,644.556	24.71	0.8813	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			79.64070	87.563	25.13	0.1021	0.00	0	18,186

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	17.00	Put			2,990.34070	2,878.763	25.13	0.8979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			68.31170	75.249	25.95	0.0876	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,289.01170	3,176.449	25.95	0.9124	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			41.03230	49.088	29.14	0.0554	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,381.73230	4,270.288	29.14	0.9446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			40.68840	48.929	29.16	0.0552	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,391.38840	4,280.129	29.16	0.9448	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			25.18500	30.932	29.19	0.0370	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,935.88500	4,822.132	29.19	0.9630	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			18.02730	22.389	29.19	0.0278	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,308.72730	5,193.590	29.19	0.9722	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			3.20580	4.212	29.19	0.0062	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,153.90580	7,035.412	29.19	0.9938	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			2.69340	3.559	29.19	0.0053	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,333.39340	7,214.759	29.19	0.9947	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,937.76080	2,051.018	19.37	0.9365	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			48.46080	42.218	19.37	0.0635	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,666.06390	1,777.101	19.15	0.9040	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			76.76390	68.301	19.15	0.0960	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,251.84930	1,353.098	19.00	0.8232	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			162.54930	144.298	19.00	0.1768	0.00	0	91,132
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			478.42780	526.499	20.81	0.4410	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			960.62780	888.599	20.81	0.5590	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			786.90340	857.967	19.72	0.6051	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			559.40340	510.067	19.72	0.3949	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			123.91400	135.898	24.51	0.1350	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,973.71400	2,865.298	24.51	0.8650	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			786.04730	856.938	19.73	0.6032	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			565.84730	516.338	19.73	0.3968	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			795.26360	866.579	19.73	0.6059	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			562.36360	513.179	19.73	0.3941	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			663.43850	723.491	20.18	0.5263	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			779.03850	718.291	20.18	0.4737	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			175.52860	192.504	23.78	0.1766	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,640.32860	2,536.404	23.78	0.8234	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			910.33610	986.634	19.45	0.6424	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			505.13610	460.534	19.45	0.3576	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			765.41950	832.768	19.86	0.5751	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			660.21950	606.668	19.86	0.4249	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			438.17810	477.967	21.29	0.3813	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,292.97810	1,211.867	21.29	0.6187	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			902.65980	973.421	19.84	0.5754	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			779.05980	727.021	19.84	0.4246	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			656.13630	710.063	20.72	0.4579	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,192.53630	1,123.663	20.72	0.5421	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			956.36420	1,030.327	19.69	0.5980	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		712.76420	663.927	19.69	0.4020	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		924.68280	996.780	19.78	0.5848	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		751.08280	700.380	19.78	0.4152	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		489.95820	530.024	21.60	0.3636	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,646.35820	1,563.624	21.60	0.6364	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		860.08350	928.204	19.97	0.5567	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		836.48350	781.804	19.97	0.4433	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		792.27990	855.844	20.20	0.5256	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		938.67990	879.444	20.20	0.4744	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		432.99790	468.146	22.00	0.3281	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,859.39790	1,771.745	22.00	0.6719	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		515.56180	557.778	21.43	0.3790	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,561.96180	1,481.378	21.43	0.6210	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		492.22690	532.484	21.58	0.3649	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,638.62690	1,556.084	21.58	0.6351	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		390.15190	422.829	22.30	0.3014	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,036.55190	1,946.429	22.30	0.6986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		487.70130	527.577	21.61	0.3622	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,654.10130	1,571.177	21.61	0.6378	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		485.45610	525.146	21.63	0.3608	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,661.85610	1,578.746	21.63	0.6392	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		277.89410	301.437	23.21	0.2262	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,654.29410	2,555.037	23.21	0.7738	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		418.96930	453.452	22.10	0.3195	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		1,915.36930	1,827.052	22.10	0.6805	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		416.97980	451.395	22.11	0.3183	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		1,923.37980	1,834.995	22.11	0.6817	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		144.29940	152.700	26.55	0.1182	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,440.69940	4,326.300	26.55	0.8818	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		372.14750	403.403	22.42	0.2899	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,118.54750	2,027.003	22.42	0.7101	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		345.20840	374.312	22.63	0.2722	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,251.60840	2,157.912	22.63	0.7278	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		79.71910	88.680	26.84	0.0741	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,436.11910	5,322.279	26.84	0.9259	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		170.84730	181.723	25.37	0.1412	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,867.24730	3,755.323	25.37	0.8588	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		165.86340	176.275	25.56	0.1370	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,962.26340	3,849.875	25.56	0.8630	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,615.96160	1,719.701	18.81	0.7992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		262.36160	243.301	18.81	0.2008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,093.24520	1,174.708	19.32	0.6516	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		569.64520	528.308	19.32	0.3484	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		1,072.67000	1,153.066	19.38	0.6439	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		589.07000	546.666	19.38	0.3561	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,110.61590	1,192.417	19.43	0.6360	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	12/07/2017		Foreign Exchange Option	13.95	Put		644.91590	602.817	19.43	0.3640	0.00	0	1,000
\$ / R	On	12/07/2017		Foreign Exchange Option	17.98	Call		207.93530	221.519	24.88	0.1612	0.00	0	1,000
\$ / R	On	12/07/2017		Foreign Exchange Option	17.98	Put		3,772.23530	3,661.919	24.88	0.8388	0.00	0	0
\$ / R	On	21/07/2017		Foreign Exchange Option	14.56	Call		872.10020	940.376	20.19	0.5329	0.00	0	0
\$ / R	On	21/07/2017		Foreign Exchange Option	14.56	Put		992.10020	936.076	20.19	0.4671	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Call		1,433.37360	1,505.264	19.06	0.6809	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.75	Put		586.07360	570.964	19.06	0.3191	0.00	0	2,000
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Call		1,427.65080	1,499.378	19.07	0.6794	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.76	Put		590.35080	575.078	19.07	0.3206	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Call		1,194.62820	1,257.595	19.55	0.6068	0.00	0	0
\$ / R	On	18/09/2017	1000.00	Foreign Exchange Option		Put		985,402.70000	985,315.700	25.94	1.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Call		2,089.38910	2,170.855	18.16	0.8288	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	12.75	Put		242.08910	236.555	18.16	0.1712	0.00	0	2,000
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Call		1,911.03570	1,991.164	18.48	0.7935	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.00	Put		313.73570	306.864	18.48	0.2065	0.00	0	10,000
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		3,163.13150	3,098.256	23.30	0.7598	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		1,645.03220	1,722.280	18.85	0.7344	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		447.73220	437.980	18.85	0.2656	0.00	0	500
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		312.05640	328.309	24.20	0.2031	0.00	0	10,000
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Put		3,714.75640	3,644.009	24.20	0.7969	0.00	0	0
\$ / R	On	18/09/2017	1000.00	Foreign Exchange Option		Call		0.00000	0.000	25.94	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		2,852.08430	2,789.980	22.88	0.7325	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Call		372.95950	395.231	23.27	0.2416	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		3,145.65950	3,080.931	23.27	0.7584	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Call		371.69290	393.891	23.29	0.2409	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		3,154.39290	3,089.591	23.29	0.7591	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		370.43150	392.556	23.30	0.2402	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,328.04260	2,271.584	22.16	0.6763	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		454.81600	481.653	22.62	0.2868	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		2,657.51600	2,597.353	22.62	0.7132	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		423.81100	448.954	22.85	0.2700	0.00	0	650
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		2,826.51100	2,764.654	22.85	0.7300	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		419.38430	444.280	22.88	0.2675	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		817.32820	793.295	19.55	0.3932	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Call		1,149.53210	1,210.915	19.67	0.5912	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Put		872.23210	846.615	19.67	0.4088	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Call		1,085.06970	1,144.065	19.86	0.5681	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.47	Put		957.76970	929.765	19.86	0.4319	0.00	0	150
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		525.34260	555.884	22.16	0.3237	0.00	0	960
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Call		1,052.08040	1,067.309	20.19	0.5217	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Put		1,174.28040	1,183.509	20.19	0.4783	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	14.18	Call		1,493.33490	1,461.940	19.41	0.6185	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	14.18	Put		837.53490	879.940	19.41	0.3815	0.00	0	16,000
\$ / R	On	18/12/2017		Foreign Exchange Option	16.00	Call		836.01220	813.941	21.40	0.3985	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	16.00	Put		2,000.21220	2,051.941	21.40	0.6015	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	14.09	Call		1,537.59220	1,504.909	19.30	0.6309	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			791.79220	832.909	19.30	0.3691	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,507.86550	1,476.122	19.38	0.6226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			822.06550	864.122	19.38	0.3774	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			597.03120	580.657	22.64	0.3000	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,891.23120	2,948.657	22.64	0.7000	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,347.05640	1,319.218	19.80	0.5752	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,011.25640	1,057.218	19.80	0.4248	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,334.14310	1,306.616	19.84	0.5713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,028.34310	1,074.616	19.84	0.4287	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			578.51250	562.731	22.76	0.2919	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,982.71250	3,040.731	22.76	0.7081	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			708.01490	688.160	22.00	0.3468	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,422.21490	2,476.160	22.00	0.6532	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			653.41090	635.255	22.30	0.3241	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,637.61090	2,693.255	22.30	0.6759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			567.11060	551.696	22.84	0.2869	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,041.31060	3,099.696	22.84	0.7131	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			590.20980	574.053	22.69	0.2970	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,924.40980	2,982.053	22.69	0.7030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			585.16150	569.167	22.72	0.2948	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,949.36150	3,007.167	22.72	0.7052	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			466.82650	456.877	23.83	0.2411	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,691.02650	3,754.877	23.83	0.7589	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			570.33940	554.819	22.82	0.2883	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,024.53940	3,082.819	22.82	0.7117	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			568.72470	553.254	22.83	0.2876	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,032.92470	3,091.255	22.83	0.7124	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,965.49700	1,928.287	18.79	0.7317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			479.69700	516.287	18.79	0.2683	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,946.42850	1,909.342	18.81	0.7277	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			490.62850	527.342	18.81	0.2723	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,584.96730	1,549.185	19.19	0.6434	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			749.16730	787.185	19.19	0.3566	0.00	0	33,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			744.62730	739.043	22.84	0.3280	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,167.02730	3,177.843	22.84	0.6720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			748.22610	742.657	22.82	0.3294	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,150.62610	3,161.457	22.82	0.6706	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			746.42700	740.844	22.83	0.3287	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,158.82700	3,169.644	22.83	0.6713	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			918.13620	929.172	22.80	0.3621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,278.73620	3,248.872	22.80	0.6379	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			916.17440	927.171	22.81	0.3614	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,286.77440	3,256.871	22.81	0.6386	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,396.35470	2,431.676	19.38	0.7318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			696.95470	691.376	19.38	0.2682	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			920.09650	931.186	22.79	0.3627	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,270.69650	3,240.886	22.79	0.6373	0.00	0	0
<b>Total \$ / R Option</b>												<b>200,491.06</b>	<b>7,700</b>	<b>2,588,502</b>
<b>Total \$ / R</b>												<b>1,559,880,202.76</b>	<b>119,048</b>	<b>3,361,495</b>
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			13.97990			13.86160			0.0000	69,899.50	5	457
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			14.20880			14.08930			0.0000	0.00	0	91
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.47640			14.35360			0.0000	0.00	0	55
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			14.68430			14.59730			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>69,899.50</b>	<b>5</b>	<b>603</b>
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call				3,413.12410	5,098.117	25.40	0.1264	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put				116,253.12410	106,108.117	25.40	0.8736	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call				3,337.48010	5,004.165	25.43	0.1244	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put				117,177.48010	107,014.165	25.43	0.8756	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call				3,263.36320	4,911.882	25.46	0.1224	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put				118,103.36320	107,921.882	25.46	0.8776	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call				8,004.90890	8,814.073	25.11	0.1027	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put				298,074.90890	286,934.073	25.11	0.8973	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call				7,964.07100	8,756.268	25.13	0.1021	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put				299,034.07100	287,876.268	25.13	0.8979	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call				7,923.40120	8,699.027	25.15	0.1014	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put				299,993.40120	288,819.027	25.15	0.8986	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call				32,794.68450	35,564.649	22.76	0.2607	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put				234,434.68450	224,924.649	22.76	0.7393	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call				32,642.75750	35,400.346	22.78	0.2597	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put				235,282.75750	225,760.346	22.78	0.7403	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call				32,491.28360	35,236.536	22.79	0.2586	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put				236,131.28360	226,596.536	22.79	0.7414	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call				83,142.73250	87,897.780	20.66	0.4683	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put				139,412.73250	135,467.780	20.66	0.5317	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call				83,783.60240	88,572.360	20.64	0.4710	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put				138,053.60240	134,142.360	20.64	0.5290	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call				83,462.50590	88,234.398	20.65	0.4696	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put				138,732.50590	134,804.398	20.65	0.5304	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>69,899.50</b>	<b>5</b>	<b>603</b>
£ / R	On	02/12/2016	Foreign Exchange Future			17.41470		17.15180			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			17.46280		17.19800			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.47870		17.21230			0.0000	8,302,382.50	475	44,474
£ / R	On	31/01/2017	Foreign Exchange Future			17.65380		17.38620			0.0000	0.00	0	12
£ / R	On	13/03/2017	Foreign Exchange Future			17.80760		17.53640			0.0000	445,190.00	25	9,144
£ / R	On	31/03/2017	Foreign Exchange Future			17.87790		17.60340			0.0000	0.00	0	31
£ / R	On	25/04/2017	Foreign Exchange Future			17.97340		17.69980			0.0000	0.00	0	73

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 Future			18.18550		17.90680			0.0000	0.00	0	30,240
£ / R	On	18/09/2017	Foreign Exchange Future			18.48780		18.25270			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.62990		18.59710			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>8,747,572.50</b>	<b>500</b>	<b>84,040</b>
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			264.18920	441.758	28.82	0.8134	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			132.38920	47.058	28.82	0.1866	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			623.08030	823.375	20.99	0.8505	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			125.08030	60.575	20.99	0.1495	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,344.41410	1,602.477	22.99	0.9639	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			22.11410	13.777	22.99	0.0361	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2.30660	3.004	42.68	0.0055	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,430.00660	5,164.304	42.68	0.9945	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			14.54030	19.238	25.75	0.0454	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,192.24030	1,930.538	25.75	0.9546	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.16020	0.236	43.11	0.0005	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,247.86020	6,981.536	43.11	0.9995	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00280	0.004	43.11	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,727.70280	9,461.304	43.11	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			161.50990	226.916	22.18	0.3726	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			749.20990	548.216	22.18	0.6274	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2.27500	3.008	42.75	0.0055	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,439.97500	5,174.308	42.75	0.9945	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1.37470	1.976	43.11	0.0037	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,799.07470	5,533.276	43.11	0.9963	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			316.76600	438.478	21.05	0.5922	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			404.46600	259.778	21.05	0.4078	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			3.20150	2.706	34.09	0.0062	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,200.90150	3,934.006	34.09	0.9938	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2.33870	3.000	42.61	0.0056	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,420.03870	5,154.300	42.61	0.9944	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			173.17220	242.991	22.05	0.3926	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			710.87220	514.291	22.05	0.6074	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			121.73570	171.577	22.71	0.2994	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			909.43570	692.876	22.71	0.7006	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			64.12280	93.608	23.71	0.1820	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,261.82280	1,024.908	23.71	0.8180	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			611.32840	802.940	20.31	0.8178	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			159.02840	84.240	20.31	0.1822	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			393.72640	539.012	20.81	0.6693	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			311.42640	190.312	20.81	0.3307	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			278.16560	385.704	21.18	0.5461	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			465.86560	307.004	21.18	0.4539	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			858.49380	1,033.846	19.16	0.7316	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			332.29380	240.046	19.16	0.2684	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			15.27160	18.102	25.67	0.0210	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,228.87160	5,960.502	25.67	0.9790	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			15.14580	17.952	25.67	0.0209	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,238.74580	5,970.352	25.67	0.9791	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			15.39840	18.252	25.67	0.0212	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,218.99840	5,950.652	25.67	0.9788	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			596.86150	697.990	20.22	0.4662	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,173.46150	1,000.090	20.22	0.5338	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			35.75110	47.173	25.22	0.0426	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,315.95110	6,053.773	25.22	0.9574	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			97.71730	117.814	25.19	0.0817	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,220.91730	5,962.314	25.19	0.9183	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			97.23380	117.246	25.19	0.0814	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,230.43380	5,971.746	25.19	0.9186	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			98.20290	118.385	25.19	0.0821	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,211.40290	5,952.885	25.19	0.9179	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,340.49280	1,456.190	18.37	0.5967	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,087.79280	968.390	18.37	0.4033	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,336.05630	1,451.416	18.38	0.5954	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,093.35630	973.616	18.38	0.4046	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,344.94310	1,460.984	18.36	0.5980	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			1,082.24310	963.184	18.36	0.4020	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			263.84860	257.453	23.30	0.1280	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,816.74860	6,777.553	23.30	0.8720	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			262.99580	256.609	23.30	0.1276	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,825.89580	6,786.709	23.30	0.8724	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			264.70390	258.300	23.30	0.1283	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,807.60390	6,768.400	23.30	0.8717	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>21,261</b>
<b>Total £ / R</b>												<b>8,747,572.50</b>	<b>500</b>	<b>105,301</b>
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12392		0.12317			0.0000	7,931.14	64	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12657		0.12578			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12961		0.12879			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13213		0.13163			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>7,931.14</b>	<b>64</b>	<b>11,155</b>
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	43.82	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			28,683.20000	28,607.600	43.82	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	43.82	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			29,683.20000	29,607.600	43.82	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	43.82	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			30,683.20000	30,607.600	43.82	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			160.73040	177.426	22.43	0.2169	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,582.33040	1,520.626	22.43	0.7831	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			64.92730	74.286	23.86	0.1021	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,486.52730	2,417.486	23.86	0.8979	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			25.80220	31.299	25.17	0.0467	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,447.40220	3,374.499	25.17	0.9533	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			244.25600	256.287	22.87	0.2196	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,365.05600	2,295.387	22.87	0.7804	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			137.76120	146.206	23.82	0.1357	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,258.56120	3,185.306	23.82	0.8643	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			77.67460	83.868	24.68	0.0830	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,198.47460	4,122.968	24.68	0.9170	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			473.90480	471.146	22.89	0.3029	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,310.80480	2,257.946	22.89	0.6971	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			308.98910	306.917	23.66	0.2128	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,145.88910	3,093.717	23.66	0.7872	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			199.59450	198.078	24.27	0.1468	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,036.49450	3,984.878	24.27	0.8532	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>7,931.14</b>	<b>64</b>	<b>11,155</b>
€ / R	On	19/12/2016	Foreign Exchange Future			14.83600		14.68270			0.0000	7,269,640.00	490	51,038
€ / R	On	23/01/2017	Foreign Exchange Future			14.97270		14.81790			0.0000	0.00	0	349
€ / R	On	31/01/2017	Foreign Exchange Future			14.82430		14.67130			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.08630		14.93320			0.0000	0.00	0	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			15.14840		14.99370			0.0000	7,059,154.40	466	29,537
€ / R	On	31/03/2017	Foreign Exchange Future			15.21540		15.05810			0.0000	0.00	0	2
€ / R	On	19/06/2017	Foreign Exchange Future			15.51000		15.35020			0.0000	10,934,550.00	705	77,677
€ / R	On	18/09/2017	Foreign Exchange Future			15.80850		15.68660			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			15.96430		16.01700			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>25,263,344.40</b>	<b>1,661</b>	<b>160,634</b>
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,726.73940	1,579.830	24.89	0.9546	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			8.19950	13.843	25.45	0.0397	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,825.49950	1,677.843	25.45	0.9603	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			4.90380	8.484	27.69	0.0240	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			2,222.20380	2,072.484	27.69	0.9760	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,321.66350	2,171.592	28.25	0.9786	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			4.31400	7.510	28.30	0.0211	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			2,331.61400	2,181.510	28.30	0.9789	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.14220	0.353	45.21	0.0008	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,117.44220	5,964.353	45.21	0.9992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			9.43940	15.830	24.89	0.0454	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.01800	0.053	45.21	0.0001	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			7,217.31800	7,064.053	45.21	0.9999	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			4.41380	7.675	28.19	0.0216	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			2,311.71380	2,161.675	28.19	0.9784	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			4.36350	7.592	28.25	0.0214	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	23/01/2017	Foreign Exchange Option	14.91	Call			393.20150	472.916	19.06	0.5373	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			485.30150	410.216	19.06	0.4627	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			236.44710	288.378	19.63	0.3645	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			865.14710	764.078	19.63	0.6355	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			277.37350	325.186	20.09	0.3459	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,104.17350	998.886	20.09	0.6541	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,751.97750	3,603.985	23.75	0.9454	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			970.49870	1,092.221	18.21	0.7395	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			276.79870	243.821	18.21	0.2605	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,742.27620	3,594.370	23.75	0.9450	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			684.81480	782.523	18.58	0.6119	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			491.11480	434.123	18.58	0.3881	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			282.71980	329.086	20.24	0.3255	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,289.01980	1,180.686	20.24	0.6745	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			35.67750	42.385	23.75	0.0546	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			118.22290	140.420	22.09	0.1579	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,294.52290	2,162.020	22.09	0.8421	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			36.27660	43.159	23.75	0.0554	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,732.57660	3,584.759	23.75	0.9446	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			35.97620	42.770	23.75	0.0550	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			580.29440	662.660	18.95	0.5207	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			742.19440	667.260	18.95	0.4793	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			534.56610	602.542	19.74	0.4020	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,444.36610	1,352.542	19.74	0.5980	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			148.72800	169.077	23.72	0.1324	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,978.52800	3,839.077	23.72	0.8676	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			148.29910	168.585	23.74	0.1320	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,988.09910	3,848.585	23.74	0.8680	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			147.87010	168.094	23.76	0.1316	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,997.67010	3,858.094	23.76	0.8684	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,547.16470	1,682.270	18.08	0.7795	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			306.96470	282.270	18.08	0.2205	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,058.98480	3,962.310	23.41	0.8122	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			285.06980	310.243	23.43	0.1874	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,068.46980	3,971.743	23.43	0.8126	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			284.55350	309.682	23.45	0.1870	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,077.95350	3,981.182	23.45	0.8130	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			285.58480	310.810	23.41	0.1878	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,692.90920	2,738.831	21.01	0.6790	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			647.99770	641.250	21.02	0.3202	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,700.99770	2,746.950	21.02	0.6798	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			651.83350	645.018	21.00	0.3219	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,684.83350	2,730.718	21.00	0.6781	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			649.90920	643.131	21.01	0.3210	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>9,552</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>												<b>25,263,344.40</b>	<b>1,661</b>	<b>170,186</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.41260		10.34850			0.0000	885,071.00	85	11,306
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.56250		10.49710			0.0000	0.00	0	10,587
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.73830		10.67160			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.87230		10.83330			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.91130		10.99160			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>885,071.00</b>	<b>85</b>	<b>21,984</b>
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			51.07260	71.545	16.96	0.2838	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			362.57260	318.945	16.96	0.7162	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			49.11520	69.165	17.00	0.2763	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			370.61520	326.565	17.00	0.7237	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			47.22260	66.854	17.03	0.2689	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			378.72260	334.254	17.03	0.7311	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			41.22910	48.997	17.75	0.1062	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,484.12910	1,426.497	17.75	0.8938	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			40.58880	48.302	17.76	0.1049	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,493.48880	1,435.802	17.76	0.8951	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			39.95750	47.617	17.78	0.1036	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,502.85750	1,445.117	17.78	0.8964	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			128.17700	140.329	17.10	0.1962	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,526.57700	1,472.029	17.10	0.8038	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			130.56200	142.926	17.07	0.1993	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,508.96200	1,454.626	17.07	0.8007	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			129.36360	141.622	17.09	0.1978	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,517.76360	1,463.322	17.09	0.8022	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,563.12020	1,535.727	17.15	0.7444	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			224.82600	236.362	17.16	0.2541	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,571.52600	1,544.062	17.16	0.7459	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			223.24390	234.712	17.18	0.2526	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,579.94390	1,552.412	17.18	0.7474	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			226.42020	238.027	17.15	0.2556	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,299.74950	1,356.791	16.72	0.6591	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			416.13970	392.686	16.70	0.3442	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,284.53970	1,341.386	16.70	0.6558	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			413.73490	390.382	16.71	0.3425	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,292.13490	1,349.082	16.71	0.6575	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			411.34950	388.092	16.72	0.3409	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>885,071.00</b>	<b>85</b>	<b>21,984</b>
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.39330		10.32330			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.57510		10.50510			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.78650		10.71480			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
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.95380		10.90940			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>12</b>
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			1.26050	0.971	29.81	0.0044	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,187.96050	2,117.671	29.81	0.9956	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			1.25540	0.974	29.93	0.0044	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,197.95540	2,127.674	29.93	0.9956	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			1.25030	0.977	30.06	0.0044	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,207.95030	2,137.677	30.06	0.9956	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			23.60180	26.017	20.92	0.0542	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,248.50180	2,180.917	20.92	0.9458	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			23.40030	25.700	20.94	0.0536	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,258.30030	2,190.600	20.94	0.9464	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			23.20120	25.389	20.95	0.0530	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,268.10120	2,200.289	20.95	0.9470	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			227.18440	242.777	17.99	0.2878	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,242.38440	1,186.277	17.99	0.7122	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			225.36740	240.819	18.01	0.2859	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,250.56740	1,194.319	18.01	0.7141	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			223.56340	238.875	18.02	0.2840	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,258.76340	1,202.375	18.02	0.7160	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			499.80210	521.213	16.92	0.4531	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			870.40210	847.413	16.92	0.5469	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			496.46560	517.740	16.93	0.4509	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			877.06560	853.940	16.93	0.5491	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			493.15050	514.290	16.95	0.4487	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			883.75050	860.490	16.95	0.5513	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>12</b>
CF CANDC	On	19/12/2016	Foreign Exchange Future			448.16930		526.75550			0.0000	0.00	0	20,000
<b>Total CF CANDC CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDC CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CHF / R	On	19/12/2016	Foreign Exchange Future			13.78810		13.66160			0.0000	0.00	0	1,945
CHF / R	On	13/03/2017	Foreign Exchange Future			14.09700		13.96880			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.45760		14.32250			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.75690		14.65790			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,945</b>
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			2.53090	2.186	32.33	0.0066	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			3,020.93090	2,894.086	32.33	0.9934	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			2.53150	2.187	32.42	0.0066	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
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,030.93150	2,904.087	32.42	0.9934	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			2.53210	2.187	32.51	0.0066	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			3,040.93210	2,914.087	32.51	0.9934	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			58.59150	66.614	24.57	0.0831	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,139.79150	3,019.614	24.57	0.9169	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			58.28600	66.195	24.59	0.0826	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,149.48600	3,029.195	24.59	0.9174	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			57.98370	65.781	24.61	0.0821	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,159.18370	3,038.781	24.61	0.9179	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,954.11730	1,866.914	22.03	0.6895	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			390.39650	438.465	22.00	0.3129	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,937.89650	1,850.865	22.00	0.6871	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			388.50370	436.486	22.02	0.3117	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,946.00370	1,858.886	22.02	0.6883	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			386.61730	434.514	22.03	0.3105	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			780.74380	845.684	21.01	0.4501	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,502.84380	1,468.785	21.01	0.5499	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			777.79630	842.556	21.03	0.4488	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,509.89630	1,475.656	21.03	0.5512	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			774.86640	839.434	21.04	0.4475	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,516.96640	1,482.534	21.04	0.5525	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,945</b>
CNH / R	On	19/12/2016	Foreign Exchange Future			2.01720		1.99520			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.03520		2.01460			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.05980		2.04080			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.07720		2.06310			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			4.20890	4.117	33.89	0.0080	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,552.20890	4,332.117	33.89	0.9920	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			4.23560	4.104	34.50	0.0078	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,652.23560	4,432.104	34.50	0.9922	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			4.26560	4.096	35.10	0.0077	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,752.26560	4,532.096	35.10	0.9923	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			45.42050	47.565	22.46	0.0489	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,899.42050	4,695.565	22.46	0.9511	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			49.00310	53.323	22.27	0.0544	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,703.00310	4,501.323	22.27	0.9456	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			47.16200	50.354	22.36	0.0516	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,801.16200	4,598.354	22.36	0.9484	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,463.99500	2,326.334	19.14	0.6977	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			452.85470	503.219	19.21	0.2923	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,544.85470	2,405.219	19.21	0.7077	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			435.10290	483.735	19.30	0.2829	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,627.10290	2,485.735	19.30	0.7171	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			471.99500	524.334	19.14	0.3023	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1,051.49810	1,125.284	18.83	0.4633	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,820.49810	1,753.284	18.83	0.5367	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1,016.85650	1,088.762	18.86	0.4525	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,885.85650	1,816.762	18.86	0.5475	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			984.52010	1,054.583	18.92	0.4420	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,953.52010	1,882.583	18.92	0.5580	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			1.99420		1.98210			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.03680		2.02380			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.08600		2.07310			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			4.15290	2.865	36.60	0.0054	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			5,083.15290	4,960.865	36.60	0.9946	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			4.27670	2.882	35.45	0.0056	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,883.27670	4,760.882	35.45	0.9944	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			4.21190	2.872	36.02	0.0055	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,983.21190	4,860.872	36.02	0.9945	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			129.05370	152.724	19.26	0.1478	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,691.05370	2,584.724	19.26	0.8522	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			151.91650	178.924	19.23	0.1681	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,513.91650	2,410.924	19.23	0.8319	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			140.07570	165.375	19.25	0.1577	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,602.07570	2,497.375	19.25	0.8423	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,619.84890	1,543.555	18.04	0.5764	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			720.20670	769.908	18.08	0.4105	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,689.20670	1,609.908	18.08	0.5895	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			690.75050	737.497	18.13	0.3977	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,759.75050	1,677.497	18.13	0.6023	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			750.84890	803.556	18.04	0.4236	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			1.80260		1.78740			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.83330		1.81810			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.86830		1.85300			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.89520		1.88450			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 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			6.61900	4.937	30.04	0.0116	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,332.61900	3,178.937	30.04	0.9884	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			6.50880	4.580	30.50	0.0107	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,432.50880	3,278.580	30.50	0.9893	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			6.41230	4.261	30.95	0.0099	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,532.41230	3,378.261	30.95	0.9901	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			132.96220	148.203	24.40	0.1308	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,351.96220	3,215.203	24.40	0.8692	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			126.64970	141.087	24.55	0.1250	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,445.64970	3,308.087	24.55	0.8750	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			122.95960	134.372	24.71	0.1195	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,541.95960	3,401.372	24.71	0.8805	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			659.28310	715.758	20.90	0.3837	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,929.28310	1,832.758	20.90	0.6163	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			709.81430	770.483	20.66	0.4071	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,779.81430	1,687.483	20.66	0.5929	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			684.02610	742.572	20.78	0.3953	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,854.02610	1,759.572	20.78	0.6047	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,099.09990	1,161.999	20.08	0.4841	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,654.09990	1,609.999	20.08	0.5159	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,066.21300	1,127.430	20.17	0.4731	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,721.21300	1,675.430	20.17	0.5269	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,034.39330	1,093.944	20.26	0.4624	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,789.39330	1,741.944	20.26	0.5376	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			0.13680		0.13570			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13690		0.13570			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13690		0.13580			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13660		0.13580			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,382</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.92050		9.79160			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.05690		9.92600			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.21580		10.08260			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.33510		10.22650			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			8.38440	8.451	21.80	0.0418	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,066.78440	937.951	21.80	0.9582	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			8.17810	8.204	21.86	0.0407	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,076.57810	947.704	21.86	0.9593	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			7.97750	7.966	21.92	0.0396	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,086.37750	957.466	21.92	0.9604	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			70.04420	87.667	18.44	0.1726	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,234.04420	1,120.767	18.44	0.8274	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			69.02930	86.455	18.46	0.1705	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,243.02930	1,129.554	18.46	0.8295	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			68.02880	85.257	18.48	0.1685	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,252.02880	1,138.357	18.48	0.8315	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			225.68050	260.748	17.49	0.3223	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,083.08050	984.948	17.49	0.6777	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			223.70320	258.469	17.51	0.3200	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,091.10320	992.669	17.51	0.6800	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			221.74420	256.214	17.53	0.3177	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,099.14420	1,000.414	17.53	0.6823	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			470.41920	521.090	17.03	0.4693	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			823.91920	765.990	17.03	0.5307	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			467.05610	517.412	17.04	0.4669	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			830.55610	772.312	17.04	0.5331	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			473.80150	524.795	17.02	0.4717	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			817.30150	759.695	17.02	0.5283	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/12/2016	Foreign Exchange Future			1.29820		1.29060			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31230		1.30650			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.32900		1.32250			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.34090		1.33780			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			1,094.00000	1,018.000		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			1,194.00000	1,118.000		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			1,294.00000	1,218.000		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			1,135.00000	1,077.000		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			1,235.00000	1,177.000		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			1,335.00000	1,277.000		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



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			575.00000	510.000		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			675.00000	610.000		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			775.00000	710.000		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			222.00000	191.000		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			322.00000	291.000		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			422.00000	391.000		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			1.25030		1.24170			0.0000	62,515.00	50	2,118
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.25330		1.24470			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25620		1.24750			0.0000	0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25900		1.25040			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>62,515.00</b>	<b>50</b>	<b>2,118</b>
<b>Total QUANTO £ / \$</b>												<b>62,515.00</b>	<b>50</b>	<b>2,118</b>
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.06120		1.05920			0.0000	0.00	0	52
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06610		1.06420			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07140		1.06940			0.0000	0.00	0	0
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07660		1.07460			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>52</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>52</b>
RAIN	On	19/12/2016	Foreign Exchange Future			23,373.51000		23,138.29000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			23,769.48000		23,536.13000			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			9.78640		9.71180			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			9.94700		9.87200			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			10.13310		10.05660			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>153</b>
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			1.07410	0.916	30.18	0.0043	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			2,099.27410	2,024.516	30.18	0.9957	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			1.06560	0.916	30.30	0.0043	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			2,109.26560	2,034.516	30.30	0.9957	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			1.05720	0.915	30.42	0.0043	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			2,119.25720	2,044.515	30.42	0.9957	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			72.62230	84.703	18.52	0.1688	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,190.62230	1,127.703	18.52	0.8312	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			71.55560	83.515	18.54	0.1668	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,199.55560	1,136.515	18.54	0.8332	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			70.50300	82.342	18.56	0.1647	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,208.50300	1,145.342	18.56	0.8353	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			316.71080	347.432	16.79	0.4091	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			770.11080	724.332	16.79	0.5909	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			313.81150	344.283	16.81	0.4063	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			777.21150	731.183	16.81	0.5937	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			310.93780	341.160	16.82	0.4035	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			784.33780	738.060	16.82	0.5965	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>153</b>
TRY / R	On	19/12/2016	Foreign Exchange Future			4.07170		4.03080			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.05760		4.01470			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			4.03350		3.99010			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			0.01500	0.028	32.67	0.0004	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,259.21500	1,218.328	32.67	0.9996	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.01360	0.025	32.67	0.0003	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,269.21360	1,228.326	32.67	0.9997	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.01230	0.023	32.67	0.0003	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,279.21230	1,238.323	32.67	0.9997	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			5.75560	4.560	17.73	0.0315	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			851.05560	806.960	17.73	0.9685	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			5.82290	4.637	17.94	0.0316	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			861.12290	817.037	17.94	0.9684	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			5.89080	4.715	18.16	0.0318	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			871.19080	827.115	18.16	0.9682	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			95.42820	109.399	16.50	0.3506	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			365.32820	335.899	16.50	0.6494	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			92.97820	106.663	16.52	0.3438	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			372.87820	343.163	16.52	0.6562	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			90.58590	103.988	16.55	0.3372	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			380.48590	350.488	16.55	0.6628	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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 19/12/2016 Foreign Exchange Future			1.39850		1.38180			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.35390		1.33750			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.29790		1.28410			0.0000	0.00	0	0
ZMW / R On 18/09/2017 Foreign Exchange Future			1.24460		1.23800			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>1 594 716 045.24</b>	<b>113,713</b>	<b>1,097,094</b>
<b>Total Options</b>									<b>200 491.06</b>	<b>7,700</b>	<b>2,619,315</b>
<b>Grand Total:</b>									<b>1,594,916,536.30</b>	<b>121,413</b>	<b>3,716,409</b>