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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/12/2016 Foreign Exchange Future			14.15380		14.04250			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.14880		14.04520			0.0000	0.00	0	0
\$ / R On 09/12/2016 Foreign Exchange Future			14.15670		14.05310			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.16460		14.06180			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.16760		14.06470			0.0000	0.00	0	353
\$ / R On 14/12/2016 Foreign Exchange Future			14.17050		14.06770			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.17350		14.07060			0.0000	0.00	0	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			14.18530		14.08220			0.0000	696,810,306.60	49,122	395,775
\$ / R On 21/12/2016 Foreign Exchange Future			14.19110		14.08800			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			14.21180		14.10830			0.0000	0.00	0	1,776
\$ / R On 29/12/2016 Foreign Exchange Future			14.21470		14.11120			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.23240		14.12850			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.25210		14.14790			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.25760		14.15350			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.26880		14.16460			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.27160		14.16740			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.27710		14.17290			0.0000	71,385.50	5	174
\$ / R On 23/01/2017 Foreign Exchange Future			14.28550		14.18120			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.29110		14.18680			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.29660		14.19230			0.0000	0.00	0	0
\$ / R On 31/01/2017 Foreign Exchange Future			14.30780		14.20340			0.0000	0.00	0	3,189

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/02/2017	Foreign Exchange Future			14.35450		14.24950			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future			14.38180		14.27640			0.0000	0.00	0	2,105
\$ / R	On	28/02/2017	Foreign Exchange Future			14.38460		14.23900			0.0000	5,250,379.00	365	365
\$ / R	On	01/03/2017	Foreign Exchange Future			14.38730		14.28180			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.42050		14.31480			0.0000	48,294,254.50	3,349	172,954
\$ / R	On	31/03/2017	Foreign Exchange Future			14.47060		14.36440			0.0000	0.00	0	1,376
\$ / R	On	11/04/2017	Foreign Exchange Future			14.50120		14.39470			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.50400		14.39740			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.50680		14.40020			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.52910		14.42220			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.54020		14.43320			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.69360		14.58480			0.0000	73,468.00	5	180,842
\$ / R	On	12/07/2017	Foreign Exchange Future			14.75800		14.64850			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.78320		14.67330			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.94860		14.83690			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			15.04750		14.93490			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.20550		15.09210			0.0000	434,451,546.00	28,572	14,956
\$ / R	On	19/03/2018	Foreign Exchange Future			15.46180		15.34940			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.71800		15.60670			0.0000	0.00	0	70
Total \$ / R Future												1,184,951,339.60	81,418	787,177
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			355.78480	439.168	28.13	0.8407	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			63.28480	35.368	28.13	0.1593	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			482.42860	573.548	27.88	0.8904	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			37.22860	24.748	27.88	0.1096	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			196.39500	254.680	25.87	0.6422	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			151.19500	105.880	25.87	0.3578	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			66.81100	93.924	26.54	0.3303	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			371.61100	295.124	26.54	0.6697	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			179.49550	230.520	24.72	0.5432	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			236.39550	183.820	24.72	0.4568	0.00	0	30,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			47.52500	54.007	24.18	0.1726	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			735.72500	639.407	24.18	0.8274	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			126.01370	143.724	22.38	0.3710	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			431.31370	346.123	22.38	0.6290	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,435.88990	1,534.060	27.71	0.9865	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			8.18990	3.560	27.71	0.0135	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,426.11110	1,524.248	27.74	0.9859	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			8.41110	3.748	27.74	0.0141	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,416.24850	1,514.444	27.77	0.9853	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			8.54850	3.944	27.77	0.0147	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			325.96310	363.864	21.43	0.6553	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			205.36310	140.364	21.43	0.3447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,882.20000	13,985.300	43.53	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	43.53	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,283.98550	2,385.891	29.35	0.9979	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	11.80	Put			1.78550	0.591	29.35	0.0021	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,589.13120	1,689.669	26.46	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			6.93120	4.369	26.46	0.0146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,500.50840	1,600.893	26.08	0.9816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			8.30840	5.593	26.08	0.0184	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,343.90570	1,443.921	25.42	0.9724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			11.70570	8.621	25.42	0.0276	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,102.60660	1,199.679	23.67	0.9541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			20.40660	14.379	23.67	0.0459	532.03	37	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			895.53980	987.497	21.97	0.9291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			33.33980	22.197	21.97	0.0709	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			831.17390	920.891	21.43	0.9183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			38.97390	25.591	21.43	0.0817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			822.05200	911.421	21.35	0.9166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			39.85200	26.121	21.35	0.0834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			812.94980	901.963	21.28	0.9149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			40.74980	26.663	21.28	0.0851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			785.76620	873.664	21.04	0.9096	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			43.56620	28.364	21.04	0.0904	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			776.74660	864.257	20.97	0.9077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			44.54660	28.957	20.97	0.0923	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			734.36100	817.434	20.58	0.8978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			52.16100	32.134	20.58	0.1022	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			668.60980	743.338	19.96	0.8795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			66.40980	38.038	19.96	0.1205	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			652.59250	724.996	19.81	0.8744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			70.39250	39.696	19.81	0.1256	421,096.23	10,608	55,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			538.35620	602.006	20.08	0.8119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			106.15620	66.706	20.08	0.1881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			502.75710	563.440	20.17	0.7880	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			120.55710	78.140	20.17	0.2120	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			468.47880	526.207	20.26	0.7627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			136.27880	90.907	20.26	0.2373	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			455.14600	511.700	20.30	0.7523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			142.94600	96.400	20.30	0.2477	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			404.04200	455.963	20.44	0.7087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			171.84200	120.663	20.44	0.2913	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			373.94260	423.044	20.54	0.6802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			191.74260	137.744	20.54	0.3198	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			318.07290	361.772	20.72	0.6213	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			235.87290	176.472	20.72	0.3787	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			292.31600	333.451	20.81	0.5912	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			260.11600	198.151	20.81	0.4088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			278.59250	317.202	20.86	0.5730	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			276.39250	211.902	20.86	0.4270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			274.13380	311.911	20.88	0.5669	0.00	0	1,200

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	14.09	Put		281.93380	216.611	20.88	0.4331	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		269.73210	306.680	20.90	0.5609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		287.53210	221.380	20.90	0.4391	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		261.09830	296.403	20.93	0.5487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		298.89830	231.103	20.93	0.4513	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call		252.69130	286.373	20.97	0.5366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put		310.49130	241.073	20.97	0.4634	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call		248.57010	281.451	20.99	0.5306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put		316.37010	246.151	20.99	0.4694	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		236.54020	267.047	21.04	0.5125	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		334.34020	261.747	21.04	0.4875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		228.78990	257.745	21.08	0.5005	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		346.58990	272.445	21.08	0.4995	5,176.46	19	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		217.56300	244.710	21.17	0.4827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		365.36300	289.410	21.17	0.5173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		210.33960	236.316	21.23	0.4709	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		378.13960	301.016	21.23	0.5291	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		193.16370	216.340	21.39	0.4420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		410.96370	331.040	21.39	0.5580	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		183.44840	205.030	21.48	0.4251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		431.24840	349.729	21.48	0.5749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		180.30410	201.370	21.51	0.4195	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		438.10410	356.070	21.51	0.5805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		165.28090	183.875	21.66	0.3921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		473.08090	388.575	21.66	0.6079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		162.41190	180.533	21.69	0.3868	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		480.21190	395.233	21.69	0.6132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		148.71490	164.586	21.84	0.3606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		516.51490	429.286	21.84	0.6394	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		136.05860	149.858	22.00	0.3355	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		553.85860	464.558	22.00	0.6645	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		133.64700	147.054	22.03	0.3306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		561.44700	471.754	22.03	0.6694	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		113.62360	123.805	22.30	0.2888	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		631.42360	538.505	22.30	0.7112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		107.58710	116.813	22.40	0.2756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		655.38710	561.513	22.40	0.7244	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		101.84730	110.174	22.49	0.2630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		679.64730	584.874	22.49	0.7370	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		96.39310	103.876	22.58	0.2507	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		704.19310	608.576	22.58	0.7493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		94.63670	101.851	22.61	0.2467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		712.43670	616.551	22.61	0.7533	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,611.42210	1,508.927	25.92	0.9565	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		11.33330	11.858	26.60	0.0363	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,729.13330	1,626.559	26.60	0.9637	0.00	0	10,000

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\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			11.16380	11.683	26.66	0.0358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,738.96380	1,636.384	26.66	0.9642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			10.51550	11.015	26.89	0.0337	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,778.31550	1,675.715	26.89	0.9663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			10.36040	10.855	26.94	0.0332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,788.16040	1,685.555	26.94	0.9668	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			8.45100	8.891	27.74	0.0272	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,926.25100	1,823.591	27.74	0.9728	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			7.24200	7.650	28.36	0.0234	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,035.04200	1,932.350	28.36	0.9766	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			6.40600	6.794	28.87	0.0207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,124.20600	2,021.494	28.87	0.9793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			5.53910	5.907	29.49	0.0179	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,233.33910	2,130.607	29.49	0.9821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			4.93560	5.289	30.00	0.0160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,322.73560	2,219.989	30.00	0.9840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			4.52220	4.866	30.40	0.0147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,392.32220	2,289.566	30.40	0.9853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			4.20180	4.538	30.74	0.0137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,452.00180	2,349.238	30.74	0.9863	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			4.10150	4.436	30.85	0.0133	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,471.90150	2,369.136	30.85	0.9867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			3.47800	3.797	31.64	0.0113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,611.27800	2,508.497	31.64	0.9887	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			3.21180	3.523	32.04	0.0105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,681.01180	2,578.223	32.04	0.9895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			3.17590	3.486	32.09	0.0104	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,690.97590	2,588.186	32.09	0.9896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			2.97130	3.276	32.43	0.0097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,750.77130	2,647.976	32.43	0.9903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			2.88380	3.022	32.89	0.0089	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,830.68380	2,727.722	32.89	0.9911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			2.87030	2.906	33.11	0.0085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,870.67030	2,767.605	33.11	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			2.86720	2.877	33.17	0.0085	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,880.66720	2,777.577	33.17	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2.85530	2.768	33.40	0.0081	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,920.65530	2,817.468	33.40	0.9919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			2.79650	2.756	37.00	0.0074	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,310.59650	3,207.456	37.00	0.9926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			2.79560	2.804	38.07	0.0073	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,420.59560	3,317.504	38.07	0.9927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			2.79580	2.808	38.17	0.0073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,430.59580	3,327.508	38.17	0.9927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			2.80450	2.882	39.63	0.0072	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,580.60450	3,477.582	39.63	0.9928	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	17.69	Call			2.80750	2.897	39.92	0.0072	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,610.60750	3,507.597	39.92	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			2.81080	2.913	40.22	0.0072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,640.61080	3,537.613	40.22	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			2.85870	3.078	42.95	0.0072	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,920.65870	3,817.778	42.95	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			2.86560	3.098	43.24	0.0072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,950.66560	3,847.798	43.24	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			2.87270	3.117	43.53	0.0072	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,980.67270	3,877.817	43.53	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			2.88270	3.144	43.92	0.0071	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,020.68270	3,917.844	43.92	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			2.88800	3.158	44.12	0.0071	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,040.68800	3,937.858	44.12	0.9929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			2.23970	3.369	46.95	0.0072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,330.03970	4,228.068	46.95	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			2.09420	3.400	47.34	0.0072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,369.89420	4,268.100	47.34	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.98480	1.681	47.34	0.0038	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,808.78480	4,706.381	47.34	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.84100	1.450	47.34	0.0033	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,898.64100	4,796.150	47.34	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.81190	1.403	47.34	0.0032	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,918.61190	4,816.103	47.34	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.62230	1.095	47.34	0.0025	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,068.42230	4,965.795	47.34	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.52030	0.926	47.34	0.0022	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,168.32030	5,065.626	47.34	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.22870	0.430	47.34	0.0011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,618.02870	5,515.130	47.34	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.20840	0.394	47.34	0.0010	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,668.00840	5,565.094	47.34	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.18630	0.355	47.34	0.0009	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,727.98630	5,625.055	47.34	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.14330	0.278	47.34	0.0007	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,867.94330	5,764.978	47.34	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.11200	0.221	47.34	0.0006	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,997.91200	5,894.921	47.34	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.09610	0.191	47.34	0.0005	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,077.89610	5,974.891	47.34	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.07350	0.149	47.34	0.0004	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,217.87350	6,114.849	47.34	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.06540	0.133	47.34	0.0004	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,277.86540	6,174.833	47.34	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.02760	0.060	47.34	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,717.82760	6,614.760	47.34	0.9998	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	20.90	Call			0.02260	0.050	47.34	0.0001	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,817.82260	6,714.749	47.34	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.01850	0.041	47.34	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,917.81850	6,814.741	47.34	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.01140	0.026	47.34	0.0001	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,157.81140	7,054.726	47.34	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.01010	0.023	47.34	0.0001	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,217.81010	7,114.723	47.34	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00030	0.001	47.34	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,927.80030	8,824.701	47.34	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	47.34	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,857.80000	12,754.700	47.34	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			78.10940	83.481	22.91	0.2095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			795.90940	698.181	22.91	0.7905	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			75.03530	80.194	22.98	0.2026	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			812.83530	714.894	22.98	0.7974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			69.21000	73.976	23.10	0.1894	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			847.01000	748.676	23.10	0.8106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			62.50280	66.846	23.25	0.1738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			890.30280	791.546	23.25	0.8262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			54.10080	58.010	23.48	0.1540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			951.90080	852.710	23.48	0.8460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			51.89710	55.696	23.54	0.1487	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			969.69710	870.396	23.54	0.8513	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			42.06410	45.397	23.86	0.1245	45,850.77	1,010	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,059.86410	960.097	23.86	0.8755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			33.98220	36.951	24.19	0.1039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,151.78220	1,051.651	24.19	0.8961	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			33.25890	36.196	24.22	0.1020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,161.05890	1,060.896	24.22	0.8980	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			28.58780	31.318	24.44	0.0897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,226.38780	1,126.018	24.44	0.9103	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			21.98770	24.421	24.83	0.0718	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,339.78770	1,239.121	24.83	0.9282	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			18.74950	20.685	25.09	0.0618	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,416.54950	1,315.385	25.09	0.9382	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			18.14710	19.844	25.15	0.0595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,435.94710	1,334.544	25.15	0.9405	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			16.20710	17.162	25.38	0.0521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,504.00710	1,401.862	25.38	0.9479	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			13.62210	14.227	25.92	0.0435	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			59.09880	63.996	23.27	0.1610	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			971.09880	872.896	23.27	0.8390	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			663.30330	737.354	19.83	0.8641	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put			75.30330	46.254	19.83	0.1359	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			236.44200	269.414	21.02	0.4990	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	14.21	Put		358.44200	288.314	21.02	0.5010	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call		204.24620	232.097	21.29	0.4489	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put		416.24620	340.997	21.29	0.5511	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put		229.14610	185.940	19.82	0.3500	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call		397.44610	457.740	19.82	0.6500	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		189.49460	222.665	20.89	0.3948	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		538.29460	467.965	20.89	0.6052	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		358.14820	410.036	19.70	0.5736	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		329.64820	277.636	19.70	0.4264	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call		631.99060	699.304	19.13	0.7415	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put		184.09060	147.204	19.13	0.2585	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		493.70860	550.745	19.53	0.6401	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		290.20860	243.145	19.53	0.3599	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		33.92920	36.625	24.34	0.0715	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,050.42920	1,949.025	24.34	0.9285	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call		377.64600	421.796	19.72	0.5294	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		443.04600	382.996	19.72	0.4706	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		363.96910	405.521	19.84	0.5111	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		476.56910	413.921	19.84	0.4889	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		677.07820	742.553	19.18	0.7279	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		214.17820	175.453	19.18	0.2721	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		489.09140	541.624	19.46	0.5993	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		367.89140	316.124	19.46	0.4007	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		482.07510	532.655	19.58	0.5852	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		395.27510	341.555	19.58	0.4148	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		75.59860	78.487	23.10	0.1276	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,778.79860	1,677.387	23.10	0.8724	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		658.65920	719.996	19.26	0.6923	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		266.35920	223.396	19.26	0.3077	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		363.67190	400.476	20.11	0.4762	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		581.37190	513.876	20.11	0.5238	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		201.00900	218.698	21.39	0.2912	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		1,067.60900	980.898	21.39	0.7088	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		575.46400	630.126	19.39	0.6300	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		352.06400	302.326	19.39	0.3700	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		489.21960	537.919	19.60	0.5708	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		435.81960	380.119	19.60	0.4292	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		499.70280	544.500	19.94	0.5288	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		570.20280	510.000	19.94	0.4712	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		276.40370	299.670	21.25	0.3376	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		1,056.90370	975.170	21.25	0.6624	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		843.06880	908.806	19.14	0.7029	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		306.66880	267.007	19.14	0.2971	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		0.00000	637.808	19.77	0.5634	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		0.00000	483.208	19.77	0.4366	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		654.25150	709.336	19.64	0.6009	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			472.45150	422.036	19.64	0.3991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			1,061.60180	1,136.980	19.06	0.7597	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			246.80180	216.480	19.06	0.2403	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			930.38920	998.048	19.11	0.7115	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			315.58920	277.548	19.11	0.2885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			758.92510	817.641	19.48	0.6327	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			444.12510	397.141	19.48	0.3673	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			707.46490	763.237	19.60	0.6059	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			492.66490	442.737	19.60	0.3941	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			1,243.51180	1,324.689	18.98	0.8143	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			178.71180	154.189	18.98	0.1857	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			571.21190	616.783	19.97	0.5264	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			656.41190	596.283	19.97	0.4736	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			555.28660	599.665	20.03	0.5160	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			680.48660	619.165	20.03	0.4840	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			900.01490	966.181	19.17	0.6986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			335.21490	295.681	19.17	0.3014	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			478.16140	516.546	20.39	0.4631	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			813.36140	746.046	20.39	0.5369	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			371.65960	401.202	20.97	0.3821	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,056.85960	980.702	20.97	0.6179	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			612.83810	662.857	19.84	0.5527	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			598.03810	542.357	19.84	0.4473	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			292.48890	314.135	21.59	0.3140	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,317.68890	1,233.635	21.59	0.6860	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			290.44340	311.897	21.61	0.3121	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,325.64340	1,241.397	21.61	0.6879	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			532.15610	574.772	20.13	0.5006	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			717.35610	654.272	20.13	0.4994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			265.21080	284.242	21.85	0.2890	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,430.41080	1,343.742	21.85	0.7110	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			227.69270	243.088	22.25	0.2534	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,612.89270	1,522.588	22.25	0.7466	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			315.98480	339.866	21.38	0.3348	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,231.18480	1,149.366	21.38	0.6652	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			212.23560	226.501	22.44	0.2386	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,697.43560	1,606.001	22.44	0.7614	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			183.95650	195.845	22.76	0.2108	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,869.15650	1,775.345	22.76	0.7892	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			288.41550	309.675	21.62	0.3103	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,333.61550	1,249.175	21.62	0.6897	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			129.39840	136.075	23.54	0.1537	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,314.59840	2,215.575	23.54	0.8463	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			108.95440	113.745	23.92	0.1312	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,544.15440	2,443.245	23.92	0.8688	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			221.51130	236.305	22.33	0.2474	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	15.74	Put			1,646.71130	1,555.805	22.33	0.7526	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			77.06480	76.910	24.79	0.0921	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,072.26480	2,966.410	24.79	0.9079	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			48.31480	40.790	27.03	0.0499	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,163.51480	4,050.290	27.03	0.9501	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			157.39440	166.728	23.10	0.1836	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,062.59440	1,966.228	23.10	0.8164	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			32.57430	27.139	27.57	0.0344	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,717.77430	4,606.639	27.57	0.9656	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			23.53210	19.128	27.57	0.0253	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,088.73210	4,978.628	27.57	0.9747	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			92.02910	95.313	24.31	0.1119	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,777.22910	2,674.813	24.31	0.8881	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			4.36850	3.100	27.57	0.0049	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,929.56850	6,822.600	27.57	0.9951	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			3.68480	2.578	27.57	0.0041	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,108.88480	7,002.078	27.57	0.9959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			48.14140	40.578	27.05	0.0497	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,173.34140	4,060.078	27.05	0.9503	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,152.49180	2,254.398	19.99	0.9490	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			37.69180	33.898	19.99	0.0510	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,874.93630	1,973.277	19.55	0.9243	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			60.13630	52.777	19.55	0.0757	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,440.09670	1,526.558	18.91	0.8616	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			125.29670	106.058	18.91	0.1384	0.00	0	102,452
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			561.76320	603.007	20.30	0.4880	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			817.36320	752.407	20.30	0.5120	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			914.70610	975.560	19.35	0.6548	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			460.00610	414.360	19.35	0.3452	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			142.45320	149.761	23.85	0.1483	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,765.05320	2,665.761	23.85	0.8517	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			913.46110	974.161	19.37	0.6527	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			466.06110	420.161	19.37	0.3473	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			923.51530	984.445	19.37	0.6552	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			463.31530	417.645	19.37	0.3448	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			770.02850	822.078	19.79	0.5734	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			657.82850	602.978	19.79	0.4266	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			202.26280	214.382	23.21	0.1946	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,439.06280	2,344.182	23.21	0.8054	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,048.35440	1,115.891	19.18	0.6888	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			415.15440	375.691	19.18	0.3112	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			885.64800	941.381	19.44	0.6226	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			552.44800	501.181	19.44	0.3774	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			506.83320	541.338	20.80	0.4198	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,133.63320	1,061.138	20.80	0.5802	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,085.75510	1,146.419	19.34	0.6386	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		610.95510	562.819	19.34	0.3614	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		1,050.32230	1,109.650	19.43	0.6252	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		645.52230	596.050	19.43	0.3748	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,025.62360	1,084.014	19.49	0.6157	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		670.82360	620.414	19.49	0.3843	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		977.75440	1,034.296	19.62	0.5968	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		722.95440	670.696	19.62	0.4032	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		900.92090	954.411	19.83	0.5650	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		816.12090	760.811	19.83	0.4350	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		746.60270	792.608	20.33	0.4948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,051.80270	989.008	20.33	0.5052	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		584.29010	621.294	21.00	0.4113	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,399.49010	1,327.694	21.00	0.5887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		557.45960	592.652	21.14	0.3962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,472.65960	1,399.052	21.14	0.6038	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		554.84860	589.897	21.16	0.3948	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,480.04860	1,406.297	21.16	0.6052	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		552.25480	587.151	21.17	0.3933	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,487.45480	1,413.551	21.17	0.6067	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		549.66990	584.420	21.19	0.3918	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,494.86990	1,420.820	21.19	0.6082	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		489.17080	520.397	21.55	0.3566	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,684.37080	1,606.796	21.55	0.6434	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		473.56640	503.874	21.65	0.3473	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		1,738.76640	1,660.274	21.65	0.6527	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		471.38540	501.560	21.67	0.3460	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		1,746.58540	1,667.960	21.67	0.6540	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		441.58740	470.376	21.87	0.3281	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		1,856.78740	1,776.776	21.87	0.6719	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		421.10090	449.425	22.01	0.3158	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		1,936.30090	1,855.825	22.01	0.6842	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		390.42710	417.006	22.22	0.2968	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,065.62710	1,983.406	22.22	0.7032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		313.61570	334.458	22.78	0.2466	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,458.81570	2,370.859	22.78	0.7534	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		185.97810	191.641	24.61	0.1496	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,651.17810	3,548.041	24.61	0.8504	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		180.17890	185.316	24.80	0.1448	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,745.37890	3,641.716	24.80	0.8552	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		155.11210	157.995	25.71	0.1235	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,220.31210	4,114.395	25.71	0.8765	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,237.78510	1,307.186	19.08	0.6913	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		482.98510	443.586	19.08	0.3087	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		1,215.04310	1,282.589	19.10	0.6839	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		500.24310	458.989	19.10	0.3161	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		90.71060	98.672	26.54	0.0812	0.00	0	3,155

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,215.91060	5,115.072	26.54	0.9188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,803.32720	1,882.765	18.40	0.8333	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		218.52720	189.165	18.40	0.1667	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,250.89510	1,320.445	19.16	0.6740	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		552.39510	512.445	19.16	0.3260	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		223.31010	237.066	24.26	0.1719	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,554.81010	3,459.066	24.26	0.8281	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		983.59240	1,042.022	19.87	0.5696	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		870.29240	818.822	19.87	0.4304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,599.01310	1,681.309	18.93	0.7187	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		512.11310	482.708	18.93	0.2813	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,592.84560	1,675.006	18.94	0.7172	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		515.94560	486.406	18.94	0.2828	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,331.54850	1,404.344	19.24	0.6468	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		388.75900	362.784	18.68	0.2300	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,163.10000	985,051.400	25.90	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,291.80800	2,383.265	17.89	0.8590	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		204.90800	184.665	17.89	0.1410	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		2,104.01300	2,192.779	18.19	0.8267	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		267.11300	244.179	18.19	0.1733	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,825.65900	1,911.384	18.68	0.7700	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,952.76750	2,872.852	22.92	0.7370	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		408.23380	439.926	22.93	0.2622	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,961.33380	2,881.326	22.93	0.7378	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		334.74210	358.720	23.62	0.2191	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,497.84210	3,410.120	23.62	0.7809	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.90	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,632.01820	2,555.741	22.50	0.7053	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		463.88960	499.009	22.53	0.2921	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,656.98960	2,580.409	22.53	0.7079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		411.11140	442.984	22.91	0.2638	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,944.21140	2,864.384	22.91	0.7362	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		409.66750	441.452	22.92	0.2630	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		0.00000	919.705	19.80	0.4258	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		584.00480	625.699	21.83	0.3527	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,147.10480	2,077.099	21.83	0.6473	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		504.11240	541.620	22.28	0.3129	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,467.21240	2,393.020	22.28	0.6871	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		468.91820	504.341	22.50	0.2947	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		714.64850	675.744	19.24	0.3532	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,281.85680	1,353.057	19.36	0.6312	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		764.95680	724.457	19.36	0.3688	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		1,210.58720	1,279.407	19.54	0.6079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		843.68720	800.807	19.54	0.3921	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		0.00000	1,178.305	19.80	0.5742	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		1,171.35170	1,240.058	19.88	0.5709	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	23/10/2017	Foreign Exchange Option	14.81	Put			1,046.45170	1,002.558	19.88	0.4291	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,652.56230	1,736.387	19.25	0.6748	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			740.46230	710.887	19.25	0.3252	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			922.33050	981.667	21.11	0.4492	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,830.23050	1,776.167	21.11	0.5508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,702.41140	1,787.352	19.18	0.6867	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			700.31140	671.852	19.18	0.3133	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,669.03690	1,753.235	19.22	0.6787	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			726.93690	697.735	19.22	0.3213	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			654.70110	702.421	22.33	0.3418	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,692.60110	2,626.921	22.33	0.6582	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,488.75690	1,566.210	19.50	0.6323	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			896.65690	860.710	19.50	0.3677	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,474.56850	1,551.632	19.54	0.6283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			912.46850	876.132	19.54	0.3717	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			633.83980	680.557	22.44	0.3328	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,781.73980	2,715.057	22.44	0.6672	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			779.28000	832.437	21.71	0.3935	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,237.18000	2,176.937	21.71	0.6065	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			718.12780	768.806	22.00	0.3685	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,446.02780	2,383.306	22.00	0.6315	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			620.99100	667.076	22.52	0.3272	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,838.89100	2,771.577	22.52	0.6728	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			647.01640	694.369	22.37	0.3385	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,724.91640	2,658.869	22.37	0.6615	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			641.32780	688.407	22.40	0.3361	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,749.22780	2,682.907	22.40	0.6639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			501.79880	541.748	23.30	0.2734	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,469.69880	3,396.248	23.30	0.7266	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			624.62600	670.895	22.50	0.3288	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,822.52600	2,755.395	22.50	0.6712	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			622.80530	668.985	22.51	0.3280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,830.70530	2,763.485	22.51	0.6720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,157.56080	2,249.673	18.54	0.7826	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			415.46080	394.173	18.54	0.2174	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,137.61810	2,229.433	18.57	0.7788	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			425.51810	403.933	18.57	0.2212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,753.50780	1,839.561	19.11	0.6985	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			661.40780	634.061	19.11	0.3015	0.00	0	33,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			806.66760	854.152	22.58	0.3611	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,967.26760	2,902.352	22.58	0.6389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			810.66620	858.308	22.56	0.3626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,951.26620	2,886.508	22.56	0.6374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			808.66380	856.223	22.57	0.3619	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,959.26380	2,894.423	22.57	0.6381	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			988.12160	1,036.463	22.57	0.3886	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	17.70	Put			3,081.42160	3,018.463	22.57	0.6114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			985.96110	1,034.237	22.58	0.3879	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,089.26110	3,026.237	22.58	0.6121	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,592.60520	2,678.835	19.33	0.7612	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			625.90520	600.835	19.33	0.2388	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			990.28070	1,038.702	22.56	0.3893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,073.58070	3,010.702	22.56	0.6107	0.00	0	0
Total \$ / R Option												472,655.49	11,674	2,622,462
Total \$ / R												1,185,423,995.09	93,092	3,409,639
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.18530		14.08220			0.0000	141,853.00	10	458
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.42050		14.31480			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.69360		14.58480			0.0000	0.00	0	55
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.94860		14.83690			0.0000	0.00	0	0
Total \$ / R MAXI Future												141,853.00	10	604
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			5,298.81210	5,684.152	23.51	0.1513	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			96,078.81210	86,154.152	23.51	0.8487	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			5,189.70760	5,569.645	23.54	0.1487	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			96,969.70760	87,039.645	23.54	0.8513	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			5,082.59620	5,457.345	23.57	0.1461	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			97,862.59620	87,927.345	23.57	0.8539	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			9,264.66340	9,598.504	24.29	0.1126	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			276,784.66340	266,548.504	24.29	0.8874	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			9,202.91410	9,531.262	24.31	0.1119	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			277,722.91410	267,481.262	24.31	0.8881	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			9,141.62700	9,464.678	24.32	0.1112	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			278,661.62700	268,414.678	24.32	0.8888	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			37,074.93850	39,588.355	22.35	0.2842	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			215,594.93850	207,228.355	22.35	0.7158	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			36,901.56880	39,402.145	22.36	0.2831	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			216,421.56880	208,042.145	22.36	0.7169	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			36,728.73160	39,216.878	22.37	0.2820	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			217,248.73160	208,856.878	22.37	0.7180	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			92,886.19060	98,738.614	20.35	0.5054	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			125,196.19060	119,878.614	20.35	0.4946	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			93,604.55930	99,487.126	20.33	0.5082	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			123,914.55930	118,627.126	20.33	0.4918	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			93,244.66800	99,112.418	20.34	0.5068	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			124,554.66800	119,252.418	20.34	0.4932	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												141,853.00	10	604
£ / R	On	02/12/2016	Foreign Exchange Future			17.87380		17.47820			0.0000	0.00	0	35

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/12/2016	Foreign Exchange Future			17.90050		17.52240			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.91660		17.53810			0.0000	73,888,058.40	4,124	44,453
£ / R	On	31/01/2017	Foreign Exchange Future			18.09750		17.71440			0.0000	325,755.00	18	30
£ / R	On	28/02/2017	Foreign Exchange Future			18.20480		17.89500			0.0000	618,963.20	34	34
£ / R	On	13/03/2017	Foreign Exchange Future			18.25580		17.86930			0.0000	839,766.80	46	10,144
£ / R	On	31/03/2017	Foreign Exchange Future			18.32810		17.93980			0.0000	0.00	0	31
£ / R	On	25/04/2017	Foreign Exchange Future			18.42680		18.03580			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.64440		18.24850			0.0000	0.00	0	32,004
£ / R	On	18/09/2017	Foreign Exchange Future			19.01090		18.60610			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			19.38320		18.97050			0.0000	220,890,947.20	11,396	5,698
Total £ / R Future												296,563,490.60	15,618	92,533
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			481.44250	854.258	35.78	0.9956	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			23.24250	0.458	35.78	0.0044	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			869.17750	1,221.144	22.97	0.9413	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			46.77750	20.644	22.97	0.0587	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,659.11680	2,031.510	24.87	0.9861	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			11.01680	4.910	24.87	0.0139	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2.74770	2.586	40.42	0.0052	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,104.64770	4,725.986	40.42	0.9948	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			18.27650	35.134	24.85	0.0801	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,870.17650	1,508.534	24.85	0.9199	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.25150	0.516	44.91	0.0011	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,922.15150	6,543.916	44.91	0.9989	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00440	0.011	44.91	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,401.90440	9,023.411	44.91	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			238.90880	402.132	21.53	0.5637	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			500.80880	285.532	21.53	0.4363	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2.75210	2.590	40.49	0.0052	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,114.65210	4,735.990	40.49	0.9948	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2.10560	2.743	43.14	0.0052	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,474.00560	5,096.143	43.14	0.9948	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			465.66250	722.097	20.83	0.7824	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			227.56250	105.497	20.83	0.2176	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2.37090	2.499	31.68	0.0063	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,874.27090	3,495.900	31.68	0.9937	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2.74340	2.582	40.34	0.0052	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,094.64340	4,715.982	40.34	0.9948	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			256.06160	428.865	21.46	0.5870	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			467.96160	262.265	21.46	0.4130	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			179.86960	308.922	21.94	0.4717	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			641.76960	392.322	21.94	0.5283	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			98.02560	174.910	23.03	0.3066	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			969.92560	668.310	23.03	0.6934	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			846.24890	1,186.578	21.41	0.9232	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			68.14890	29.978	21.41	0.0768	0.00	0	1,050

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			571.36000	855.662	20.59	0.8425	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			163.26000	69.062	20.59	0.1575	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			409.95570	649.009	20.97	0.7427	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			271.85570	132.409	20.97	0.2573	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,072.74900	1,364.102	18.64	0.8333	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			218.34900	126.602	18.64	0.1667	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			0.00000	871.419	19.78	0.5900	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			0.00000	556.619	19.78	0.4100	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			19.14510	33.789	26.46	0.0351	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,899.84510	5,527.989	26.46	0.9649	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			18.98770	33.539	26.46	0.0349	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,909.68770	5,537.739	26.46	0.9651	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			19.30360	33.961	26.45	0.0353	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,890.00360	5,518.161	26.45	0.9647	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			720.64500	898.987	19.72	0.5510	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			960.84500	750.887	19.72	0.4490	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			47.92770	62.814	24.85	0.0544	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,992.12770	5,616.014	24.85	0.9456	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			122.64510	150.836	24.93	0.0998	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,904.14510	5,536.436	24.93	0.9002	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			122.05670	150.433	24.94	0.0995	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,913.55670	5,546.033	24.94	0.9005	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			123.23610	151.244	24.92	0.1001	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,894.73610	5,526.844	24.92	0.8999	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,522.09990	1,761.021	18.04	0.6627	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			915.99990	750.121	18.04	0.3373	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,517.15770	1,755.250	18.05	0.6614	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			921.05770	754.350	18.05	0.3386	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,527.05660	1,766.807	18.04	0.6639	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			910.95660	745.907	18.04	0.3361	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			309.80890	370.638	23.42	0.1667	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,489.30890	6,137.438	23.42	0.8333	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			308.83060	370.021	23.43	0.1664	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,498.33060	6,146.821	23.43	0.8336	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			310.79010	371.256	23.41	0.1670	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,480.29010	6,128.056	23.41	0.8330	0.00	0	0
Total £ / R Option												0.00	0	21,261
Total £ / R												296,563,490.60	15,618	113,794
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12375		0.12409			0.0000	0.00	0	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12638		0.12673			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12943		0.12977			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13232		0.13267			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	46.12	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			28,591.20000	28,624.600	46.12	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	46.12	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			29,591.20000	29,624.600	46.12	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	46.12	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			30,591.20000	30,624.600	46.12	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			174.45330	166.800	22.30	0.2093	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,501.65330	1,528.600	22.30	0.7907	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			71.85530	67.220	23.65	0.0954	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,399.05530	2,429.020	23.65	0.9046	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			29.64370	26.787	24.83	0.0417	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,356.84370	3,388.587	24.83	0.9583	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			251.62570	245.378	22.74	0.2141	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,274.72570	2,302.578	22.74	0.7859	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			141.78650	138.369	23.68	0.1309	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,164.88650	3,195.569	23.68	0.8691	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			80.17360	78.299	24.52	0.0791	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,103.27360	4,135.499	24.52	0.9209	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			471.89130	462.351	22.62	0.3015	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,205.09130	2,230.551	22.62	0.6985	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			304.31120	297.761	23.36	0.2100	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,037.51120	3,065.961	23.36	0.7900	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			194.24330	189.999	23.96	0.1435	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,927.44330	3,958.199	23.96	0.8565	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,155
€ / R	On	19/12/2016	Foreign Exchange Future			15.03660		14.93650			0.0000	78,821,857.20	5,242	51,088
€ / R	On	23/01/2017	Foreign Exchange Future			15.17560		15.07430			0.0000	0.00	0	349
€ / R	On	31/01/2017	Foreign Exchange Future			15.20500		14.92440			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.29190		15.18960			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			15.30640		15.17850			0.0000	397,966.40	26	26
€ / R	On	13/03/2017	Foreign Exchange Future			15.35450		15.25210			0.0000	2,917,355.00	190	29,347
€ / R	On	31/03/2017	Foreign Exchange Future			15.42240		15.31950			0.0000	0.00	0	2
€ / R	On	19/06/2017	Foreign Exchange Future			15.72180		15.61530			0.0000	707,481.00	45	77,642
€ / R	On	18/09/2017	Foreign Exchange Future			16.07200		15.96170			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.42400		16.31020			0.0000	0.00	0	0
Total € / R Future												82,844,659.60	5,503	160,485
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			17.12830	19.306	24.30	0.0569	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,480.62830	1,382.706	24.30	0.9431	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			14.45720	16.155	24.73	0.0481	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,577.95720	1,479.555	24.73	0.9519	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			8.31690	8.628	26.67	0.0260	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,971.81690	1,872.028	26.67	0.9740	0.00	0	2,961

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			7.32490	7.466	27.17	0.0225	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,070.82490	1,970.866	27.17	0.9775	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			7.23410	7.360	27.22	0.0222	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			2,080.73410	1,980.760	27.22	0.9778	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.33420	0.394	46.29	0.0010	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,863.83420	5,763.794	46.29	0.9990	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.04820	0.057	46.29	0.0002	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,963.54820	6,863.457	46.29	0.9998	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			7.41700	7.573	27.12	0.0229	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			2,060.91700	1,960.973	27.12	0.9771	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			520.44620	573.163	18.69	0.6116	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			356.14620	307.563	18.69	0.3884	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			315.30940	430.356	19.15	0.4839	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			690.90940	525.356	19.15	0.5161	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			351.64170	388.061	19.85	0.3948	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			922.04170	856.161	19.85	0.6052	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			0.00000	641.131	19.01	0.5566	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			0.00000	504.731	19.01	0.4434	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			46.79240	50.564	23.56	0.0637	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,504.69240	3,406.065	23.56	0.9363	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,172.30930	1,251.846	18.50	0.7813	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			220.20930	197.345	18.50	0.2187	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			47.18340	50.943	23.55	0.0641	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,495.08340	3,396.443	23.55	0.9359	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			843.91430	910.301	18.63	0.6637	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			391.81430	355.801	18.63	0.3363	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			353.31520	386.296	19.96	0.3678	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,101.21520	1,031.796	19.96	0.6322	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			149.85790	161.932	21.66	0.1791	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,067.75790	1,977.432	21.66	0.8209	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			47.57770	51.325	23.54	0.0646	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,485.47770	3,386.825	23.54	0.9354	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			712.89430	768.061	18.90	0.5699	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			613.39430	565.662	18.90	0.4301	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			172.61890	173.424	22.91	0.1378	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,283.28530	1,211.315	19.44	0.5643	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			173.15150	174.003	22.90	0.1382	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,737.85150	3,632.203	22.90	0.8618	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,747.31890	3,641.624	22.91	0.8622	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			172.08900	172.851	22.93	0.1373	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,756.78900	3,651.051	22.93	0.8627	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,771.14770	1,850.001	18.15	0.8084	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			265.84770	238.201	18.15	0.1916	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			638.58530	673.115	19.44	0.4357	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,829.82350	3,725.269	22.64	0.8016	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			320.90700	326.593	22.66	0.1979	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,839.20700	3,734.593	22.66	0.8021	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			322.14680	327.945	22.62	0.1988	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,820.44680	3,715.945	22.62	0.8012	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			321.52350	327.269	22.64	0.1984	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			746.89230	775.391	20.69	0.3649	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,506.69230	2,421.391	20.69	0.6351	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			0.00000	386.465	25.36	0.1861	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			0.00000	5,372.465	25.36	0.8139	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			751.23400	779.956	20.67	0.3667	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,491.03400	2,405.956	20.67	0.6333	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			749.06250	777.670	20.68	0.3658	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,498.86250	2,413.670	20.68	0.6342	0.00	0	0
Total € / R Option												0.00	0	9,552
Total € / R												82,844,659.60	5,503	170,037
AUS\$ / R	On	19/12/2016	Foreign Exchange Future			10.46040		10.44690			0.0000	10,460,400.00	1,000	11,241
AUS\$ / R	On	13/03/2017	Foreign Exchange Future			10.61310		10.59880			0.0000	0.00	0	10,587
AUS\$ / R	On	19/06/2017	Foreign Exchange Future			10.79120		10.77560			0.0000	0.00	0	91
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			10.95850		10.94210			0.0000	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			11.12780		11.11110			0.0000	0.00	0	0
Total AUS\$ / R Future												10,460,400.00	1,000	21,919
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			69.70020	72.917	16.29	0.3070	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			282.80020	272.517	16.29	0.6930	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			67.18690	70.201	16.31	0.2982	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			290.28690	279.801	16.31	0.7018	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			64.75160	67.568	16.33	0.2896	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			297.85160	287.168	16.33	0.7104	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			48.44760	42.724	16.95	0.0987	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,409.64760	1,389.624	16.95	0.9013	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			49.92760	44.242	16.93	0.1017	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,391.12760	1,371.142	16.93	0.8983	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			49.18200	43.477	16.94	0.1002	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,400.38200	1,380.377	16.94	0.8998	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			142.64810	140.319	16.71	0.1995	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,437.04810	1,419.119	16.71	0.8005	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			145.32480	143.025	16.69	0.2028	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,419.72480	1,401.825	16.69	0.7972	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			143.98100	141.665	16.70	0.2012	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,428.38100	1,410.465	16.70	0.7988	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,472.37850	1,461.834	16.89	0.7324	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			242.73120	248.555	16.90	0.2660	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,480.63120	1,470.055	16.90	0.7340	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			240.99710	246.790	16.91	0.2644	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,488.89710	1,478.290	16.91	0.7356	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			244.47850	250.334	16.89	0.2676	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,211.22690	1,206.864	16.50	0.6191	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			447.56220	459.956	16.47	0.3844	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,196.46220	1,192.156	16.47	0.6156	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			444.93430	457.302	16.48	0.3826	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,203.83430	1,199.502	16.48	0.6174	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			442.32690	454.664	16.50	0.3809	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,460,400.00	1,000	21,919
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.59470		10.50720			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.78190		10.69270			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.99790		10.90650			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.20030		11.10630			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	12
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			0.97400	1.446	29.73	0.0065	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,003.77400	1,916.746	29.73	0.9935	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			0.95700	1.420	29.80	0.0064	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,013.75700	1,926.720	29.80	0.9936	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			0.94040	1.396	29.87	0.0063	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,023.74040	1,936.696	29.87	0.9937	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			29.42180	29.562	19.83	0.0627	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,066.72180	1,977.662	19.83	0.9373	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			29.05920	29.154	19.84	0.0620	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,076.35920	1,987.254	19.84	0.9380	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			28.70210	28.752	19.86	0.0612	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,086.00210	1,996.852	19.86	0.9388	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			268.28820	292.774	17.53	0.3330	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,091.78820	1,024.874	17.53	0.6670	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			266.10550	290.403	17.55	0.3308	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,099.60550	1,032.503	17.55	0.6692	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			263.94120	288.051	17.56	0.3286	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,107.44120	1,040.151	17.56	0.6714	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			577.90420	627.460	16.66	0.5107	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			751.60420	707.160	16.66	0.4893	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			574.07300	623.416	16.67	0.5083	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			757.77300	713.116	16.67	0.4917	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			570.26490	619.392	16.69	0.5060	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			763.96490	719.092	16.69	0.4940	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	12
CF CANDCO	On	19/12/2016	Foreign Exchange Future			294.56600		370.59800			0.0000	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAGZ Future												0.00	0	20,000
Total CF CANDO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			13.96690		13.84730			0.0000	6,662,211.30	477	1,718
CHF / R	On	13/03/2017	Foreign Exchange Future			14.28130		14.15950			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.64560		14.52220			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.99260		14.86500			0.0000	0.00	0	0
Total CHF / R Future												6,662,211.30	477	1,718
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			1.88570	1.743	31.20	0.0057	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,834.58570	2,714.843	31.20	0.9943	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1.88690	1.724	31.25	0.0057	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,844.58690	2,724.824	31.25	0.9943	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			1.88820	1.705	31.31	0.0056	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,854.58820	2,734.805	31.31	0.9944	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			69.56360	71.464	23.87	0.0900	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,960.06360	2,840.164	23.87	0.9100	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			69.11580	70.920	23.89	0.0893	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,969.61580	2,849.620	23.89	0.9107	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			68.67140	70.381	23.90	0.0887	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,979.17140	2,859.081	23.90	0.9113	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			458.06390	475.137	21.48	0.3353	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,805.86390	1,699.536	21.48	0.6647	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			455.99960	472.936	21.50	0.3340	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,813.79960	1,707.336	21.50	0.6660	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			453.94200	470.747	21.51	0.3327	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,821.74200	1,715.147	21.51	0.6673	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			896.24740	924.169	20.50	0.4809	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,411.24740	1,311.569	20.50	0.5191	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			892.97650	920.708	20.51	0.4795	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,417.97650	1,318.108	20.51	0.5205	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			889.71310	917.255	20.52	0.4782	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,424.71310	1,324.655	20.52	0.5218	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												6,662,211.30	477	1,718
CNH / R	On	19/12/2016	Foreign Exchange Future			2.05440		2.03520			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.07170		2.05360			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.09570		2.07890			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.11840		2.10220			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			2.51860	3.868	32.47	0.0081	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,150.51860	3,959.868	32.47	0.9919	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			2.54050	3.883	33.14	0.0079	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,250.54050	4,059.883	33.14	0.9921	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			2.56460	3.902	33.81	0.0078	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,350.56460	4,159.902	33.81	0.9922	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,519.19910	4,343.799	22.12	0.9392	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			61.05430	65.652	21.74	0.0658	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,325.05430	4,148.652	21.74	0.9342	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			58.03870	63.155	21.93	0.0632	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,422.03870	4,246.155	21.93	0.9368	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			55.19910	60.799	22.12	0.0608	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,183.18460	2,060.515	18.83	0.6584	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			549.05370	592.882	18.90	0.3307	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,260.05370	2,135.882	18.90	0.6693	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			527.66380	569.219	18.97	0.3202	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,338.66380	2,212.219	18.97	0.6798	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			572.18460	617.515	18.83	0.3416	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1,221.79060	1,310.359	18.69	0.5090	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,599.79060	1,526.359	18.69	0.4910	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1,183.00440	1,269.540	18.73	0.4980	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,661.00440	1,585.540	18.73	0.5020	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			1,145.29910	1,229.814	18.76	0.4871	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,723.29910	1,645.814	18.76	0.5129	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/12/2016	Foreign Exchange Future			2.02170		2.00770			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.06490		2.05060			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.11470		2.10000			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			2.69950	2.855	36.41	0.0056	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,825.69950	4,685.855	36.41	0.9944	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			2.77030	3.082	35.46	0.0061	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,625.77030	4,486.082	35.46	0.9939	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			2.73300	2.964	35.94	0.0059	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,725.73300	4,585.964	35.94	0.9941	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			163.52100	178.059	18.71	0.1705	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,457.52100	2,329.059	18.71	0.8295	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			191.16510	207.765	18.65	0.1932	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,285.16510	2,158.765	18.65	0.8068	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			176.87090	192.410	18.68	0.1816	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,370.87090	2,243.410	18.68	0.8184	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,513.82140	1,423.818	17.81	0.5517	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			779.29510	834.099	17.85	0.4348	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,579.29510	1,487.099	17.85	0.5652	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			849.64120	908.871	17.77	0.4620	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,449.64120	1,361.871	17.77	0.5380	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			813.82140	870.818	17.81	0.4483	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.82910		1.81580			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.86050		1.84700			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.89610		1.88230			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.92900		1.91470			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	19,930
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			4.61540	7.423	30.81	0.0169	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,046.61540	2,916.423	30.81	0.9831	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			4.26440	6.664	31.17	0.0152	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,146.26440	3,015.664	31.17	0.9848	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			3.95130	5.996	31.53	0.0137	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,245.95130	3,114.996	31.53	0.9863	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			157.79310	165.636	23.70	0.1458	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,087.79310	2,960.636	23.70	0.8542	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			150.16430	157.319	23.85	0.1392	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,180.16430	3,052.319	23.85	0.8608	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			142.96600	149.480	24.00	0.1328	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,272.96600	3,144.480	24.00	0.8672	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			753.05510	798.401	20.47	0.4169	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,730.05510	1,637.401	20.47	0.5831	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			812.07310	860.978	20.26	0.4420	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,589.07310	1,499.978	20.26	0.5580	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			781.98660	829.088	20.37	0.4293	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,658.98660	1,568.088	20.37	0.5707	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,230.80630	1,308.818	19.81	0.5224	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,483.80630	1,418.818	19.81	0.4776	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,193.75290	1,270.002	19.89	0.5111	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,546.75290	1,480.002	19.89	0.4889	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,157.82960	1,232.327	19.98	0.4999	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,610.82960	1,542.327	19.98	0.5001	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	19,930
KES / R	On	19/12/2016	Foreign Exchange Future			0.13890		0.13790			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13900		0.13780			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13910		0.13790			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13920		0.13830			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
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.99530		10.00060			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.13480		10.13950			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.29590		10.30000			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.44650		10.44950			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			10.16430	10.887	22.48	0.0527	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			859.56430	865.587	22.48	0.9473	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			9.92600	10.686	22.59	0.0517	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			869.32600	875.386	22.59	0.9483	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			9.69480	10.492	22.71	0.0507	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			879.09480	885.192	22.71	0.9493	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			98.14790	93.446	18.04	0.1849	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,048.64790	1,048.646	18.04	0.8151	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			96.83660	92.146	18.06	0.1827	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,057.33660	1,057.346	18.06	0.8173	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			95.54470	90.864	18.08	0.1805	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,066.04470	1,066.064	18.08	0.8195	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			281.22950	278.705	17.27	0.3406	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			921.22950	922.805	17.27	0.6594	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			278.76160	276.243	17.28	0.3382	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			928.76160	930.344	17.28	0.6618	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			276.31550	273.804	17.30	0.3358	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			936.31550	937.904	17.30	0.6642	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			565.43030	568.983	16.93	0.4966	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			695.93030	702.483	16.93	0.5034	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			561.47190	565.039	16.94	0.4942	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			701.97190	708.539	16.94	0.5058	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			569.41350	572.952	16.92	0.4991	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			689.91350	696.452	16.92	0.5009	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.31520		1.30770			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33220		1.32210			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34740		1.33900			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.36480		1.35450			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			923.00000	848.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			1,023.00000	948.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			1,123.00000	1,048.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			979.00000	878.000		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			1,079.00000	978.000		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			1,179.00000	1,078.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			410.00000	326.000		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			510.00000	426.000		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			610.00000	526.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	48.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			55.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			155.00000	52.000		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			255.00000	152.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.26300		1.24540			0.0000	892,941.00	707	1,411
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.26600		1.24830			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.26890		1.25120			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.27170		1.25400			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												892,941.00	707	9,506
Total QUANTO £ / \$												892,941.00	707	9,506
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.06000		1.06070			0.0000	0.00	0	52
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06480		1.06550			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.07000		1.07070			0.0000	0.00	0	25,302
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07520		1.07580			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	25,354
Total QUANTO € / \$												0.00	0	25,354
RAIN	On	19/12/2016	Foreign Exchange Future			23,707.57000		23,527.61000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			24,107.15000		23,927.68000			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
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			9.91740		9.85080			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			10.08240		10.01370			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			10.27590		10.20180			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	153
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			0.79580	1.201	30.65	0.0057	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,959.99580	1,893.801	30.65	0.9943	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			0.79220	1.180	30.72	0.0056	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,969.99220	1,903.780	30.72	0.9944	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			0.78860	1.159	30.79	0.0055	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,979.98860	1,913.759	30.79	0.9945	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			92.17230	98.788	17.95	0.1947	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,068.47230	1,006.388	17.95	0.8053	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			90.94430	97.424	17.98	0.1924	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,077.24430	1,015.024	17.98	0.8076	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			89.65300	96.078	18.00	0.1901	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,085.95300	1,023.678	18.00	0.8099	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			370.09280	397.438	16.49	0.4509	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			678.29280	631.538	16.49	0.5491	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			366.73390	393.856	16.51	0.4479	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			684.93390	637.956	16.51	0.5521	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			363.40320	390.306	16.52	0.4449	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			691.60320	644.406	16.52	0.5551	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	153
TRY / R	On	19/12/2016	Foreign Exchange Future			4.03460		4.09160			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.01780		4.07790			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.98690		4.05260			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.03980	0.000	11.79	0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,198.43980	1,255.400	11.79	1.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.03780	0.000	11.79	0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,208.43780	1,265.400	11.79	1.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.03590	0.000	11.79	0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,218.43590	1,275.400	11.79	1.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			5.30490	5.902	19.57	0.0369	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			787.40490	848.102	19.57	0.9631	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			5.39010	5.961	19.78	0.0369	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			797.49010	858.161	19.78	0.9631	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			5.47600	6.021	19.98	0.0369	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			807.57600	868.221	19.98	0.9631	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			114.15310	94.203	16.61	0.3166	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			321.55310	367.303	16.61	0.6834	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			111.29850	91.756	16.64	0.3101	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			328.69850	374.856	16.64	0.6899	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			108.50790	89.366	16.66	0.3038	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			335.90790	382.466	16.66	0.6962	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	83
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.42240		1.40870			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.38540		1.36390			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.31950		1.30730			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.26860		1.25650			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 582 516 895.10	104,733	1,152,021
Total Options												472 655.49	11,674	2,653,275
Grand Total:												1,582,989,550.59	116,407	3,805,296