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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/12/2016 Foreign Exchange Future			13.52240		13.63090			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.52720		13.63830			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.52970		13.64080			0.0000	0.00	0	353
\$ / R On 14/12/2016 Foreign Exchange Future			13.53220		13.64330			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.53470		13.64580			0.0000	243,624.60	18	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			13.54470		13.65700			0.0000	1,509,069,205.80	111,414	387,038
\$ / R On 21/12/2016 Foreign Exchange Future			13.55030		13.66260			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			13.57000		13.68230			0.0000	0.00	0	2,649
\$ / R On 29/12/2016 Foreign Exchange Future			13.57280		13.68510			0.0000	0.00	0	0
\$ / R On 04/01/2017 Foreign Exchange Future			13.58960		13.70190			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			13.60880		13.72120			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.61400		13.72660			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			13.62440		13.73720			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.62700		13.73990			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.63220		13.74520			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.64000		13.75320			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.64520		13.75850			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.65040		13.76380			0.0000	0.00	0	0
\$ / R On 31/01/2017 Foreign Exchange Future			13.66080		13.77440			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.70510		13.81990			0.0000	0.00	0	0
\$ / R On 27/02/2017 Foreign Exchange Future			13.73120		13.84680			0.0000	0.00	0	5,745

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2017	Foreign Exchange Future			13.73390		13.84950			0.0000	0.00	0	365
\$ / R	On	01/03/2017	Foreign Exchange Future			13.73650		13.85210			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.76810		13.88420			0.0000	1,084,141,498.30	78,743	297,636
\$ / R	On	31/03/2017	Foreign Exchange Future			13.81590		13.93210			0.0000	0.00	0	1,561
\$ / R	On	11/04/2017	Foreign Exchange Future			13.84520		13.96130			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			13.84790		13.96400			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			13.85050		13.96660			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			13.87180		13.98790			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.88250		13.99850			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.02830		14.14480			0.0000	8,136,414.00	580	183,315
\$ / R	On	12/07/2017	Foreign Exchange Future			14.08850		14.20640			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.11200		14.23050			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.26650		14.38850			0.0000	0.00	0	4,450
\$ / R	On	23/10/2017	Foreign Exchange Future			14.35940		14.48260			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.50800		14.63360			0.0000	0.00	0	14,956
\$ / R	On	19/03/2018	Foreign Exchange Future			14.75050		14.88230			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			14.99310		15.13090			0.0000	0.00	0	70
Total \$ / R Future												2,601,590,742.70	190,755	908,713
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			16.32880	9.526	36.76	0.0606	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			495.42880	597.126	36.76	0.9394	0.00	0	30,000
\$ / R	On	09/12/2016	Foreign Exchange Option	14.15	Call			14.17890	8.445	37.70	0.0535	0.00	0	70
\$ / R	On	09/12/2016	Foreign Exchange Option	14.15	Put			533.27890	636.045	37.70	0.9465	0.00	0	70
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			3.01410	3.360	34.63	0.0172	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,114.71410	1,226.160	34.63	0.9828	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			7.87390	8.950	27.59	0.0459	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			737.07390	849.250	27.59	0.9541	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,006.44660	895.839	24.47	0.9788	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			3.14660	3.639	24.47	0.0212	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			996.54630	885.953	24.35	0.9781	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			3.24630	3.753	24.35	0.0219	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			986.64940	876.071	24.23	0.9774	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			3.34940	3.871	24.23	0.0226	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			82.73080	51.923	23.70	0.1994	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			386.93080	467.223	23.70	0.8006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,457.00000	13,344.700	52.16	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	52.16	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,857.99330	1,745.765	29.51	0.9954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			0.99330	1.065	29.51	0.0046	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,164.05350	1,051.629	23.83	0.9699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			7.05350	6.929	23.83	0.0301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,075.27000	962.907	22.73	0.9636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			8.27000	8.207	22.73	0.0364	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			918.18760	806.062	20.77	0.9478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			11.18760	11.362	20.77	0.0522	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			678.56970	574.601	19.78	0.8774	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			21.56970	29.901	19.78	0.1226	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			491.40140	398.600	20.11	0.7529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			54.40140	73.900	20.11	0.2471	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			437.30510	349.294	20.22	0.7041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			70.30510	94.594	20.22	0.2959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			429.82760	342.545	20.23	0.6968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			72.82760	97.845	20.23	0.3032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			422.41510	335.873	20.25	0.6895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			75.41510	101.173	20.25	0.3105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			400.57640	316.314	20.29	0.6672	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			83.57640	111.614	20.29	0.3328	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			393.43150	309.948	20.31	0.6597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			86.43150	115.248	20.31	0.3403	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			358.74880	279.298	20.38	0.6214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			101.74880	134.598	20.38	0.3786	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			306.99880	234.388	20.50	0.5586	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			129.99880	169.688	20.50	0.4414	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			294.80350	223.960	20.53	0.5428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			137.80350	179.260	20.53	0.4572	0.00	0	36,016
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			213.04240	157.181	20.90	0.4265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			206.04240	262.481	20.90	0.5735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			190.88310	138.913	21.05	0.3899	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			233.88310	294.213	21.05	0.6101	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			170.57130	122.384	21.19	0.3548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			263.57130	327.684	21.19	0.6452	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			162.94690	116.238	21.25	0.3413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			275.94690	341.538	21.25	0.6587	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			135.16840	94.145	21.49	0.2903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			328.16840	399.445	21.49	0.7097	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			119.89610	82.222	21.63	0.2609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			362.89610	437.522	21.63	0.7391	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			93.71800	62.219	21.93	0.2085	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			436.71800	517.519	21.93	0.7915	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			82.60720	53.923	22.07	0.1854	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			475.60720	559.223	22.07	0.8146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			76.51460	49.432	22.16	0.1725	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			499.51460	584.732	22.16	0.8275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			74.57420	48.010	22.19	0.1683	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			507.57420	593.310	22.19	0.8317	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			72.67800	46.626	22.22	0.1643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			515.67800	601.926	22.22	0.8357	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			69.01540	43.964	22.28	0.1564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			532.01540	619.264	22.28	0.8436	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call			65.51900	41.439	22.34	0.1488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put			548.51900	636.739	22.34	0.8512	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call			63.83220	40.227	22.37	0.1451	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put			556.83220	645.527	22.37	0.8549	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			59.00410	36.781	22.46	0.1345	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			582.00410	672.081	22.46	0.8655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			55.97210	34.635	22.51	0.1278	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			598.97210	689.935	22.51	0.8722	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			51.69150	31.630	22.60	0.1182	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			624.69150	716.930	22.60	0.8818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			49.00740	29.762	22.66	0.1122	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			642.00740	735.062	22.66	0.8878	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			42.84980	26.600	23.06	0.1008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			685.84980	781.900	23.06	0.8992	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			39.50920	24.897	23.30	0.0946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			712.50920	810.197	23.30	0.9054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			38.45070	24.358	23.38	0.0926	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			721.45070	819.658	23.38	0.9074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			34.20720	21.858	23.78	0.0834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			767.20720	867.158	23.78	0.9166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			33.45290	21.395	23.86	0.0817	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			776.45290	876.695	23.86	0.9183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			29.94640	19.246	24.25	0.0736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			822.94640	924.546	24.25	0.9264	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			26.84140	17.350	24.65	0.0665	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			869.84140	972.650	24.65	0.9335	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			26.26450	16.998	24.73	0.0652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			879.26450	982.298	24.73	0.9348	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			21.65090	14.189	25.45	0.0545	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			964.65090	1,069.489	25.45	0.9455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			20.32130	13.380	25.69	0.0514	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			993.32130	1,098.680	25.69	0.9486	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			19.08340	12.627	25.93	0.0485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,022.08340	1,127.927	25.93	0.9515	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			17.93040	11.925	26.17	0.0458	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,050.93040	1,157.225	26.17	0.9542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			17.56410	11.702	26.25	0.0450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,060.56410	1,167.002	26.25	0.9550	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			14.33430	9.733	27.05	0.0373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,157.33430	1,265.033	27.05	0.9627	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			13.77370	9.390	27.21	0.0360	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			1,176.77370	1,284.690	27.21	0.9640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			12.72710	8.749	27.53	0.0335	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,215.72710	1,324.049	27.53	0.9665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			11.54610	7.995	27.91	0.0306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,264.54610	1,373.295	27.91	0.9694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			10.10140	6.937	28.36	0.0266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,333.10140	1,442.237	28.36	0.9734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			9.72850	6.665	28.49	0.0256	0.00	0	88,249

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,352.72850	1,461.965	28.49	0.9744	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		7.96110	5.475	29.13	0.0211	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		1,450.96110	1,560.775	29.13	0.9789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		6.54960	4.526	29.76	0.0175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,549.54960	1,659.826	29.76	0.9825	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		6.42490	4.442	29.83	0.0171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,559.42490	1,669.742	29.83	0.9829	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		5.62490	3.903	30.28	0.0151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,628.62490	1,739.203	30.28	0.9849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		4.50630	3.149	31.04	0.0121	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,747.50630	1,858.449	31.04	0.9879	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		3.90420	2.742	31.56	0.0106	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,826.90420	1,938.042	31.56	0.9894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		3.76880	2.651	31.68	0.0102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,846.76880	1,957.950	31.68	0.9898	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		3.33660	2.358	32.13	0.0091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,916.33660	2,027.658	32.13	0.9909	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		2.77030	1.973	32.83	0.0076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		2,025.77030	2,137.273	32.83	0.9924	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		2.27860	1.637	33.60	0.0063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		2,145.27860	2,256.937	33.60	0.9937	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		2.24260	1.613	33.67	0.0062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		2,155.24260	2,266.913	33.67	0.9938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		2.10530	1.518	33.92	0.0058	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		2,195.10530	2,306.819	33.92	0.9942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		2.07250	1.496	33.99	0.0057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		2,205.07250	2,316.796	33.99	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1.67360	1.222	34.88	0.0046	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,344.67360	2,456.522	34.88	0.9954	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		1.42500	1.050	35.58	0.0040	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		2,454.42500	2,566.350	35.58	0.9960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		1.25510	0.931	36.16	0.0035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,544.25510	2,656.231	36.16	0.9965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		1.08050	0.801	36.83	0.0030	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,654.08050	2,766.101	36.83	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		0.96010	0.706	37.35	0.0026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,743.96010	2,856.006	37.35	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		0.91840	0.641	37.75	0.0024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,813.91840	2,925.941	37.75	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		0.88580	0.592	38.10	0.0022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,873.88580	2,985.892	38.10	0.9978	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		0.87560	0.576	38.21	0.0021	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,893.87560	3,005.877	38.21	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		0.81090	0.482	39.02	0.0018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		3,033.81090	3,145.782	39.02	0.9982	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		0.78270	0.441	39.42	0.0016	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,103.78270	3,215.742	39.42	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			0.77890	0.436	39.48	0.0016	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,113.77890	3,225.736	39.48	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			0.75700	0.406	39.83	0.0015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,173.75700	3,285.706	39.83	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			0.73030	0.369	40.29	0.0013	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,253.73030	3,365.669	40.29	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			0.71790	0.353	40.52	0.0013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,293.71790	3,405.653	40.52	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			0.71490	0.348	40.58	0.0013	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,303.71490	3,415.648	40.58	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			0.70320	0.333	40.81	0.0012	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,343.70320	3,455.633	40.81	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			0.61550	0.221	43.06	0.0008	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,733.61550	3,845.521	43.06	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			0.59750	0.199	43.69	0.0007	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,843.59750	3,955.499	43.69	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			0.59600	0.197	43.75	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,853.59600	3,965.497	43.75	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			0.57550	0.155	44.27	0.0005	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			4,003.57550	4,115.455	44.27	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			0.57180	0.143	44.27	0.0005	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			4,033.57180	4,145.443	44.27	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			0.56830	0.132	44.27	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			4,063.56830	4,175.432	44.27	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			0.32220	0.062	44.27	0.0002	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,343.32220	4,455.362	44.27	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			0.30090	0.057	44.27	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,373.30090	4,485.357	44.27	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			0.28090	0.052	44.27	0.0002	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,403.28090	4,515.352	44.27	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			0.25620	0.047	44.27	0.0002	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,443.25620	4,555.347	44.27	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			0.24470	0.044	44.27	0.0002	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,463.24470	4,575.344	44.27	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.12420	0.020	44.27	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,753.12420	4,865.320	44.27	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.11300	0.017	44.27	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,793.11300	4,905.317	44.27	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.03890	0.005	44.27	0.0000	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,233.03890	5,345.305	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.03110	0.004	44.27	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,323.03110	5,435.304	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.02960	0.003	44.27	0.0000	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,343.02960	5,455.303	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.02030	0.002	44.27	0.0000	0.00	0	26,053

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,493.02030	5,605.302	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.01580	0.002	44.27	0.0000	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,593.01580	5,705.302	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.00500	0.000	44.27	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			6,043.00500	6,155.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.00430	0.000	44.27	0.0000	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,093.00430	6,205.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.00370	0.000	44.27	0.0000	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,153.00370	6,265.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.00260	0.000	44.27	0.0000	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,293.00260	6,405.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.00180	0.000	44.27	0.0000	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,423.00180	6,535.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.00150	0.000	44.27	0.0000	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,503.00150	6,615.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.00100	0.000	44.27	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,643.00100	6,755.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.00080	0.000	44.27	0.0000	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,703.00080	6,815.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00030	0.000	44.27	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,143.00030	7,255.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00020	0.000	44.27	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,243.00020	7,355.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.00010	0.000	44.27	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,343.00010	7,455.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00010	0.000	44.27	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,583.00010	7,695.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00010	0.000	44.27	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,643.00010	7,755.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00000	0.000	44.27	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,353.00000	9,465.300	44.27	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	44.27	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,283.00000	13,395.300	44.27	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			10.95960	9.053	27.65	0.0322	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			1,348.35960	1,458.753	27.65	0.9678	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			309.33660	239.747	20.22	0.5453	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put			146.73660	189.447	20.22	0.4547	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			65.60700	42.655	22.32	0.1433	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			613.00700	702.355	22.32	0.8567	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call			52.69770	34.409	22.79	0.1182	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put			690.09770	784.109	22.79	0.8818	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			419.09700	492.026	20.31	0.7012	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			161.39700	122.026	20.31	0.2988	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			61.32710	40.506	21.35	0.1186	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			836.22710	927.706	21.35	0.8814	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			152.03890	118.112	20.17	0.2636	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			550.13890	628.512	20.17	0.7364	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			333.08680	277.031	19.01	0.4665	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			311.88680	368.231	19.01	0.5335	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			248.51670	204.292	19.81	0.3613	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			471.91670	540.292	19.81	0.6387	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			8.32300	5.928	24.72	0.0159	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,451.72300	2,561.928	24.72	0.9841	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			185.25540	151.345	20.40	0.2736	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			678.05540	756.945	20.40	0.7264	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			178.56910	146.061	20.57	0.2624	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			718.66910	799.061	20.57	0.7376	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			383.28320	325.215	19.16	0.4792	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			348.08320	403.015	19.16	0.5208	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			262.31050	220.184	19.94	0.3490	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			569.11050	640.184	19.94	0.6510	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			261.13840	220.025	20.11	0.3416	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			602.63840	674.825	20.11	0.6584	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			25.42990	18.925	23.36	0.0412	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,156.92990	2,263.725	23.36	0.9588	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			381.49900	327.507	19.44	0.4548	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			417.69900	477.107	19.44	0.5452	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			189.57960	158.302	20.90	0.2565	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			835.77960	917.902	20.90	0.7435	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			97.00980	78.957	22.25	0.1370	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,392.60980	1,488.157	22.25	0.8630	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			329.93920	282.943	19.80	0.3966	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			535.53920	602.143	19.80	0.6034	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			273.91680	233.132	20.19	0.3410	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			649.51680	722.332	20.19	0.6590	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			152.46700	130.327	22.04	0.1857	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,362.56700	1,455.227	22.04	0.8143	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			299.43680	260.067	20.53	0.3316	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			799.53680	874.967	20.53	0.6684	0.00	0	1,500
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			558.17880	494.651	19.22	0.5154	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			451.37880	503.451	19.22	0.4846	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			369.68680	325.349	20.21	0.3745	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			750.18680	821.449	20.21	0.6255	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			418.43850	369.583	19.97	0.4111	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			666.33850	733.083	19.97	0.5889	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			0.00000	908.362	18.41	0.7171	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			0.00000	240.262	18.41	0.2829	2,306,519.04	9,600	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			896.08840	813.905	18.60	0.6736	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			261.88840	295.805	18.60	0.3264	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			746.11080	672.445	18.92	0.5992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			361.91080	404.345	18.92	0.4008	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			0.00000	597.028	19.11	0.5544	1,432,866.96	2,400	2,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			0.00000	478.928	19.11	0.4456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			640.15370	573.428	19.18	0.5397	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			455.95370	505.328	19.18	0.4603	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			615.57840	550.582	19.24	0.5250	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			481.37840	532.482	19.24	0.4750	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			505.29890	451.255	19.71	0.4543	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			621.09890	683.155	19.71	0.5457	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			467.05420	416.313	19.89	0.4276	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			682.85420	748.213	19.89	0.5724	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			398.39160	353.899	20.27	0.3772	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			814.19160	885.799	20.27	0.6228	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			367.71120	326.146	20.45	0.3537	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			883.51120	958.046	20.45	0.6463	333,399.97	348	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			356.07700	315.644	20.53	0.3446	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			911.87700	987.544	20.53	0.6554	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			339.28370	300.653	20.64	0.3313	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			955.08370	1,032.553	20.64	0.6687	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			300.75990	266.282	20.94	0.3000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,066.55990	1,148.182	20.94	0.7000	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			0.00000	207.401	21.55	0.2432	622,203.90	3,000	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			0.00000	1,399.301	21.55	0.7568	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			227.69310	200.855	21.63	0.2366	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,343.49310	1,432.755	21.63	0.7634	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			210.37470	185.424	21.82	0.2209	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,426.17470	1,517.324	21.82	0.7791	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			189.89550	166.707	22.06	0.2017	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,535.69550	1,628.607	22.06	0.7983	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			173.95730	152.152	22.24	0.1865	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,629.75730	1,724.052	22.24	0.8135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			172.53830	150.893	22.25	0.1851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,638.33830	1,732.793	22.25	0.8149	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			171.13120	149.647	22.27	0.1838	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,646.93120	1,741.547	22.27	0.8162	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			155.14170	135.499	22.47	0.1687	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,750.94170	1,847.399	22.47	0.8313	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			129.70530	113.065	22.83	0.1439	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,945.50530	2,044.965	22.83	0.8561	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			125.56900	109.424	22.90	0.1398	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,981.36900	2,081.324	22.90	0.8602	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			119.62010	104.193	22.99	0.1339	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,035.42010	2,136.093	22.99	0.8661	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			101.84600	88.599	23.32	0.1158	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,217.64600	2,320.499	23.32	0.8842	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			85.49210	74.292	23.69	0.0988	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,421.29210	2,526.192	23.69	0.9012	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			68.65270	59.606	24.15	0.0808	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,684.45270	2,791.506	24.15	0.9192	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			56.62160	47.740	24.41	0.0663	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,922.42160	3,029.640	24.41	0.9337	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			46.78130	38.263	24.66	0.0544	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,162.58130	3,270.163	24.66	0.9456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			37.12210	29.126	24.98	0.0425	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,462.92210	3,571.026	24.98	0.9575	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			14.70400	9.561	25.59	0.0155	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,560.50400	4,671.461	25.59	0.9845	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			14.54750	9.451	25.59	0.0153	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,570.34750	4,681.351	25.59	0.9847	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			7.89880	4.881	25.59	0.0084	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,123.69880	5,236.781	25.59	0.9916	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			5.15550	3.076	25.59	0.0055	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,500.95550	5,614.976	25.59	0.9945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.56400	0.280	25.59	0.0006	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,356.36400	7,472.180	25.59	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.45090	0.220	25.59	0.0005	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,536.25090	7,652.120	25.59	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,738.23630	1,627.306	18.51	0.9068	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			54.03630	59.206	18.51	0.0932	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,467.08430	1,362.520	18.14	0.8610	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			82.88430	94.420	18.14	0.1390	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,069.42080	976.346	18.33	0.7447	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			185.22080	208.246	18.33	0.2553	0.00	0	102,452
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			371.23680	332.845	20.78	0.3340	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,059.13680	1,136.945	20.78	0.6660	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			646.75640	587.054	19.54	0.4990	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			625.45640	681.854	19.54	0.5010	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			86.12190	77.005	24.64	0.0881	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,142.12190	3,249.105	24.64	0.9119	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			646.24830	586.823	19.55	0.4974	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			632.24830	688.923	19.55	0.5026	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			655.07200	594.997	19.55	0.5007	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			628.47200	684.497	19.55	0.4993	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			539.91500	489.932	20.11	0.4234	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			862.01500	928.132	20.11	0.5766	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			125.18590	110.901	23.63	0.1186	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,796.68590	2,898.401	23.63	0.8814	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			763.89790	697.656	19.25	0.5436	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			565.39790	615.156	19.25	0.4564	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			631.87990	574.862	19.70	0.4732	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			733.37990	792.362	19.70	0.5268	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			344.28500	310.704	21.32	0.2901	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,405.78500	1,488.204	21.32	0.7099	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			771.19900	712.929	19.72	0.4891	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	14.23	Put			856.39900	914.629	19.72	0.5109	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			548.41600	505.102	20.69	0.3745	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,293.61600	1,366.802	20.69	0.6255	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			820.39690	759.170	19.55	0.5122	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			785.59690	840.870	19.55	0.4878	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			791.32170	731.856	19.65	0.4986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			826.52170	883.556	19.65	0.5014	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			402.39640	368.969	21.63	0.2885	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,767.59640	1,850.669	21.63	0.7115	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			732.41420	676.498	19.87	0.4703	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			917.61420	978.198	19.87	0.5297	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			670.77750	618.740	20.11	0.4395	928,110.15	1,500	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,025.97750	1,090.440	20.11	0.5605	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			350.59880	320.428	21.97	0.2564	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,985.79880	2,072.128	21.97	0.7436	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			424.81660	390.371	21.48	0.3025	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,680.01660	1,762.071	21.48	0.6975	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			404.37710	370.910	21.62	0.2898	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,759.57710	1,842.610	21.62	0.7102	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			313.43320	285.953	22.25	0.2328	1,715,716.20	6,000	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,168.63320	2,257.653	22.25	0.7672	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			400.42290	367.036	21.65	0.2873	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,775.62290	1,858.736	21.65	0.7127	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			398.46400	365.117	21.66	0.2860	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,783.66400	1,866.817	21.66	0.7140	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			218.01750	197.832	23.16	0.1688	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,803.21750	2,899.532	23.16	0.8312	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			338.28330	308.994	22.06	0.2486	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,043.48330	2,130.694	22.06	0.7514	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			336.55990	307.398	22.07	0.2475	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,051.75990	2,139.098	22.07	0.7525	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			101.76100	88.898	25.99	0.0795	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,606.96100	4,710.598	25.99	0.9205	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			297.97350	271.637	22.37	0.2227	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,253.17350	2,343.337	22.37	0.7773	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			274.95160	250.344	22.57	0.2076	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,390.15160	2,482.044	22.57	0.7924	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			52.91920	45.407	25.99	0.0446	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,618.11920	5,727.107	25.99	0.9554	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			131.78040	121.027	25.61	0.1044	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,036.98040	4,142.727	25.61	0.8956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			127.64250	117.232	25.80	0.1010	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,132.84250	4,238.932	25.80	0.8990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,436.25100	1,345.934	18.28	0.7382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			291.45100	317.634	18.28	0.2618	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			947.04870	878.937	19.16	0.5682	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		632.24870	680.637	19.16	0.4318	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		927.93660	860.798	19.22	0.5600	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		653.13660	702.498	19.22	0.4400	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		969.51930	902.153	19.29	0.5560	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		713.11930	763.653	19.29	0.4440	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		166.92190	153.840	25.18	0.1232	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,940.52190	4,045.340	25.18	0.8768	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		751.79160	696.929	20.09	0.4528	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,081.29160	1,144.929	20.09	0.5472	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,066.02360	998.787	19.45	0.5418	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		897.52360	952.287	19.45	0.4582	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		881.75030	822.771	20.02	0.4694	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,183.25030	1,246.271	20.02	0.5306	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,286.74290	1,210.318	18.84	0.6197	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		355.65800	382.826	18.22	0.2553	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,317.05700	3,417.835	23.44	0.8030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		266.00460	248.300	24.45	0.1666	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,877.50460	3,981.800	24.45	0.8334	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,913.87740	1,818.357	17.98	0.7843	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		275.37740	301.857	17.98	0.2157	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,744.15800	1,649.326	18.22	0.7447	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,998.73140	3,092.945	22.87	0.7808	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		317.42460	296.068	23.40	0.1981	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,298.92460	3,399.568	23.40	0.8019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,486.50320	1,398.941	18.48	0.6791	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		498.00320	532.441	18.48	0.3209	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		315.55700	294.335	23.44	0.1970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,463.28890	2,551.114	22.14	0.7306	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		388.74130	358.785	22.61	0.2362	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,800.24130	2,892.285	22.61	0.7638	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.37	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,611.50000	985,733.500	25.37	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		357.23140	329.445	22.87	0.2192	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		955.60470	1,011.986	19.57	0.4742	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		964.00690	900.911	19.76	0.5025	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		1,045.50690	1,104.411	19.76	0.4975	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		316.48870	295.199	23.42	0.1975	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,307.98870	3,408.699	23.42	0.8025	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		451.78890	417.614	22.14	0.2694	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		648.24290	693.818	18.84	0.3803	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,281.62090	1,205.397	18.86	0.6180	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		653.12090	698.897	18.86	0.3820	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		361.16150	333.105	22.84	0.2213	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,972.66150	3,066.605	22.84	0.7787	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,024.10470	958.486	19.57	0.5258	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		941.62000	881.284	20.07	0.4719	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		1,269.02000	1,331.884	20.07	0.5281	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		1,377.57940	1,302.098	19.23	0.5892	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		893.97940	944.098	19.23	0.4108	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		1,363.88810	1,288.906	19.27	0.5850	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		910.28810	960.906	19.27	0.4150	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		1,214.32400	1,144.832	19.69	0.5368	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,110.72400	1,166.832	19.69	0.4632	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		750.30090	702.177	21.36	0.3658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,116.70090	2,194.177	21.36	0.6342	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		1,405.38960	1,328.893	19.16	0.5978	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		861.78960	910.893	19.16	0.4022	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		581.91950	542.630	22.27	0.2941	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,768.31950	2,854.630	22.27	0.7059	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		530.53810	494.230	22.61	0.2712	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,026.93810	3,116.230	22.61	0.7288	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		1,226.43030	1,156.686	19.66	0.5408	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,092.83030	1,148.686	19.66	0.4592	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		519.74210	484.072	22.68	0.2663	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,086.14210	3,176.072	22.68	0.7337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		513.69910	478.390	22.73	0.2635	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,120.09910	3,210.390	22.73	0.7365	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		631.84130	589.726	21.97	0.3159	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,548.24130	2,631.726	21.97	0.6841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		504.80310	470.025	22.79	0.2594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,171.20310	3,262.025	22.79	0.7406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		503.33980	468.648	22.80	0.2588	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,179.73980	3,270.648	22.80	0.7412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		524.33420	488.394	22.65	0.2683	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,060.73420	3,150.395	22.65	0.7317	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,448.19320	1,370.166	19.05	0.6107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		814.59320	862.166	19.05	0.3893	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		416.22360	390.605	23.90	0.2173	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,842.62360	3,942.605	23.90	0.7827	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		506.27190	471.402	22.78	0.2601	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,162.67190	3,253.402	22.78	0.7399	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,810.02940	1,718.705	18.45	0.7046	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		526.42940	560.704	18.45	0.2954	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,791.68410	1,700.854	18.48	0.7003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		538.08410	572.854	18.48	0.2997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		675.19010	632.829	22.89	0.2979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,292.89010	3,382.329	22.89	0.7021	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		673.53430	631.260	22.90	0.2972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,301.23430	3,390.760	22.90	0.7028	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		676.85140	634.402	22.88	0.2985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,284.55140	3,373.902	22.88	0.7015	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		841.83840	792.344	22.88	0.3288	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,400.93840	3,489.244	22.88	0.6712	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			840.01070	790.611	22.89	0.3282	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,409.11070	3,497.511	22.89	0.6718	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			838.18830	788.883	22.90	0.3275	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,417.28830	3,505.783	22.90	0.6725	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,239.63460	2,139.113	19.27	0.6971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			748.73460	786.013	19.27	0.3029	0.00	0	70,530
Total \$ / R Option												7,338,816.22	22,848	2,595,532
Total \$ / R												2,608,929,558.92	213,603	3,504,245
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.54470		13.65700			0.0000	0.00	0	396
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.76810		13.88420			0.0000	1,294,201.40	94	518
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.02830		14.14480			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.26650		14.38850			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,294,201.40	94	968
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			991.29680	679.903	28.42	0.0261	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			134,291.29680	145,209.903	28.42	0.9739	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			972.85070	666.457	28.49	0.0256	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			135,272.85070	146,196.457	28.49	0.9744	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			953.31630	653.302	28.55	0.0251	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			136,253.31630	147,183.302	28.55	0.9749	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			4,713.64210	3,860.213	24.65	0.0548	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			315,293.64210	326,050.213	24.65	0.9452	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			4,678.12960	3,826.296	24.66	0.0544	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			316,258.12960	327,016.296	24.66	0.9456	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			4,642.91370	3,792.607	24.67	0.0539	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			317,222.91370	327,982.607	24.67	0.9461	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			26,026.75290	23,677.823	22.71	0.1977	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			248,546.75290	257,847.823	22.71	0.8023	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			25,897.75750	23,558.720	22.72	0.1969	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			249,417.75750	258,728.720	22.72	0.8031	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			25,769.17740	23,440.287	22.73	0.1960	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			250,289.17740	259,610.287	22.73	0.8040	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			72,982.25610	67,977.392	20.62	0.4043	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			150,132.25610	157,327.392	20.62	0.5957	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			73,559.69820	68,522.063	20.59	0.4069	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			148,709.69820	155,872.063	20.59	0.5931	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			73,270.34680	68,249.119	20.60	0.4056	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			149,420.34680	156,599.119	20.60	0.5944	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,294,201.40	94	968
£ / R	On	15/12/2016	Foreign Exchange Future			17.04520		17.36970			0.0000	0.00	0	14

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 Future			17.05890		17.38520			0.0000	17,400,078.00	1,020	32,340
£ / R	On	31/01/2017	Foreign Exchange Future			17.22910		17.55920			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.33100		17.66480			0.0000	0.00	0	34
£ / R	On	13/03/2017	Foreign Exchange Future			17.37910		17.71420			0.0000	46,402,197.00	2,670	23,355
£ / R	On	31/03/2017	Foreign Exchange Future			17.44780		17.78390			0.0000	0.00	0	89
£ / R	On	25/04/2017	Foreign Exchange Future			17.54190		17.87930			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.74790		18.08870			0.0000	532,437.00	30	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			18.09070		18.44320			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.44160		18.80190			0.0000	0.00	0	5,698
Total £ / R Future												64,334,712.00	3,720	93,652
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			710.29600	446.027	23.49	0.7277	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			40.59600	100.827	23.49	0.2723	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,504.44380	1,181.810	23.15	0.9566	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			9.24380	12.910	23.15	0.0434	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			0.82310	0.244	47.77	0.0006	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,255.62310	5,581.344	47.77	0.9994	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			6.19980	3.369	30.34	0.0107	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,010.99980	2,334.469	30.34	0.9893	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.03040	0.006	47.77	0.0000	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,074.83040	7,401.106	47.77	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00020	0.000	47.77	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,554.80020	9,881.100	47.77	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			145.51860	71.573	24.71	0.1770	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			560.31860	812.673	24.71	0.8230	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			0.80930	0.239	47.77	0.0006	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,265.60930	5,591.339	47.77	0.9994	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.43560	0.120	47.77	0.0003	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,625.23560	5,951.220	47.77	0.9997	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			331.78930	182.223	23.08	0.3766	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			246.58930	423.323	23.08	0.6234	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			0.87250	0.661	42.42	0.0018	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,025.67250	4,351.761	42.42	0.9982	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			0.83720	0.249	47.77	0.0006	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,245.63720	5,571.349	47.77	0.9994	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			158.69190	78.873	24.55	0.1921	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			523.49190	769.973	24.55	0.8079	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			102.03500	47.837	25.29	0.1255	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			716.83500	988.937	25.29	0.8745	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			46.46040	19.903	26.35	0.0581	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,071.26040	1,371.003	26.35	0.9419	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			691.50610	442.021	21.77	0.6799	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			66.30610	143.121	21.77	0.3201	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			428.09900	244.424	22.53	0.4676	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			172.89900	315.524	22.53	0.5324	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			282.70360	152.311	23.41	0.3281	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	17.40	Put			297.50360	493.411	23.41	0.6719	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			941.61480	725.600	19.72	0.6260	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			242.41480	356.500	19.72	0.3740	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			589.29400	459.839	21.03	0.3950	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			814.49400	1,018.839	21.03	0.6050	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			16.12170	11.732	27.01	0.0144	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,051.92170	6,382.632	27.01	0.9856	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			15.98690	11.632	27.01	0.0143	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,061.78690	6,392.532	27.01	0.9857	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			16.25750	11.833	27.01	0.0145	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,042.05750	6,372.733	27.01	0.9855	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			637.58960	514.548	20.91	0.3846	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,033.68960	1,246.748	20.91	0.6154	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			36.58710	23.496	24.77	0.0245	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,137.28710	6,461.596	24.77	0.9755	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			103.87940	79.771	25.30	0.0605	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,045.17940	6,361.871	25.30	0.9395	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			103.36280	79.358	25.30	0.0603	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,054.66280	6,371.458	25.30	0.9397	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			104.39830	80.186	25.30	0.0608	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,035.69830	6,352.286	25.30	0.9392	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,420.67640	1,238.689	18.77	0.5451	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			977.47640	1,147.989	18.77	0.4549	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,415.95450	1,234.457	18.78	0.5438	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			982.75450	1,153.757	18.78	0.4562	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,425.41260	1,242.935	18.76	0.5464	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			972.21260	1,142.235	18.76	0.4536	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			279.61510	233.668	23.54	0.1191	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,627.71510	6,942.068	23.54	0.8809	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			278.71070	232.889	23.54	0.1188	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,636.81070	6,951.289	23.54	0.8812	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			280.52220	234.450	23.54	0.1195	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,618.62220	6,932.850	23.54	0.8805	0.00	0	0
Total £ / R Option												0.00	0	20,461
Total £ / R												64,334,712.00	3,720	114,113
¥ / R	On	19/12/2016	Foreign Exchange Future			0.11886		0.11990			0.0000	832.05	7	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12135		0.12244			0.0000	849.47	7	109
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12426		0.12537			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12698		0.12816			0.0000	0.00	0	0
Total ¥ / R Future												1,681.52	14	11,264
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	60.23	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			29,009.70000	29,113.600	60.23	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	60.23	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			30,009.70000	30,113.600	60.23	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	60.23	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			31,009.70000	31,113.600	60.23	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			117.85280	86.396	23.18	0.1265	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,873.65280	1,951.096	23.18	0.8735	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			47.77550	34.014	24.80	0.0545	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,803.57550	2,898.714	24.80	0.9455	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			19.76910	13.806	26.27	0.0236	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,775.56910	3,878.506	26.27	0.9764	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			204.00490	162.413	23.59	0.1566	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,666.60490	2,736.213	23.59	0.8434	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			115.20050	91.500	24.66	0.0941	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,577.80050	3,665.300	24.66	0.9059	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			65.38430	52.486	25.65	0.0567	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,527.98430	4,626.286	25.65	0.9433	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			400.82150	327.543	23.08	0.2374	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,584.42150	2,629.343	23.08	0.7626	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			258.82060	206.815	23.85	0.1608	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,442.42060	3,508.615	23.85	0.8392	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			166.80430	131.126	24.54	0.1081	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,350.40430	4,432.926	24.54	0.8919	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,681.52	14	11,264
€ / R	On	19/12/2016	Foreign Exchange Future			14.55730		14.66630			0.0000	36,189,447.80	2,486	50,929
€ / R	On	23/01/2017	Foreign Exchange Future			14.69110		14.80170			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.69800		14.80870			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.71870		14.82990			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.80210		14.91550			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.81600		14.92990			0.0000	0.00	0	26
€ / R	On	13/03/2017	Foreign Exchange Future			14.86200		14.97680			0.0000	237,583,932.00	15,986	44,809
€ / R	On	31/03/2017	Foreign Exchange Future			14.92780		15.04270			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.21660		15.33270			0.0000	12,173,280.00	800	78,142
€ / R	On	18/09/2017	Foreign Exchange Future			15.54780		15.67140			0.0000	17,677,848.60	1,137	1,156
€ / R	On	18/12/2017	Foreign Exchange Future			15.88620		16.01320			0.0000	0.00	0	0
Total € / R Future												303,624,508.40	20,409	177,497
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			2,235.42200	2,344.123	31.92	0.9946	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,133.70180	6,242.700	41.99	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3.92240	3.088	28.78	0.0120	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,737.62240	1,845.788	28.78	0.9880	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			3.28740	2.613	29.40	0.0101	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,836.98740	1,945.313	29.40	0.9899	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1.72200	1.423	31.92	0.0054	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			2,325.20800	2,433.957	32.48	0.9953	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	17.00	Call			1.48630	1.240	32.55	0.0047	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,335.18630	2,443.940	32.55	0.9953	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1.46510	1.223	32.61	0.0046	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			2,345.16510	2,453.923	32.61	0.9954	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00180	0.000	41.99	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.00010	0.000	41.99	0.0000	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			7,233.70010	7,342.700	41.99	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1.50800	1.257	32.48	0.0047	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			330.73170	281.079	17.96	0.4218	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			439.03170	499.979	17.96	0.5782	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			385.92690	331.410	17.85	0.4668	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			387.22690	443.410	17.85	0.5332	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			243.93660	207.290	18.85	0.3111	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			714.03660	788.590	18.85	0.6889	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			231.57340	200.483	19.48	0.2590	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			1,076.07340	1,158.383	19.48	0.7410	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			417.12880	366.973	18.42	0.4110	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			657.22880	720.973	18.42	0.5890	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,263.24820	1,348.448	19.67	0.7521	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			28.03350	26.488	24.34	0.0373	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,761.23350	3,874.488	24.34	0.9627	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			933.44490	848.509	17.44	0.6829	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			256.64490	286.509	17.44	0.3171	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,741.57090	3,854.748	24.29	0.9623	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			28.20160	26.618	24.31	0.0375	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,751.40160	3,864.618	24.31	0.9625	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			640.48970	572.504	17.83	0.5364	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			463.68970	510.504	17.83	0.4636	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			240.04820	210.448	19.67	0.2479	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			88.59160	75.625	21.29	0.1024	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,281.79160	2,383.625	21.29	0.8976	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			28.37090	26.748	24.29	0.0377	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			537.61620	484.315	18.44	0.4457	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			714.91620	776.515	18.44	0.5543	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			498.19890	461.684	19.41	0.3454	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,425.49890	1,505.084	19.41	0.6546	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			124.20400	115.975	23.34	0.1011	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,971.50400	4,079.375	23.34	0.8989	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			123.78170	115.585	23.36	0.1008	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,981.08170	4,088.985	23.36	0.8992	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			123.35950	115.198	23.38	0.1004	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,990.65950	4,098.598	23.38	0.8996	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,513.42740	1,423.882	17.45	0.7445	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			290.72740	317.282	17.45	0.2555	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,069.79430	4,185.203	23.47	0.8374	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			262.19900	253.935	23.42	0.1633	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	19.46	Put			4,050.79900	4,166.135	23.42	0.8367	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			261.69380	253.470	23.45	0.1630	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,060.29380	4,175.670	23.45	0.8370	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			261.19430	253.003	23.47	0.1626	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,658.55340	2,757.632	20.75	0.6918	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,666.67400	2,765.847	20.76	0.6926	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			618.00160	590.269	20.78	0.3066	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,674.80160	2,774.069	20.78	0.6934	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			294.06170	277.014	25.08	0.1480	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,690.86170	5,800.814	25.08	0.8520	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			621.75340	593.832	20.75	0.3082	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			619.87400	592.047	20.76	0.3074	0.00	0	0
Total € / R Option												0.00	0	9,552
Total € / R												303,624,508.40	20,409	187,049
AUS\$ / R	On	19/12/2016	Foreign Exchange Future			10.09350		10.17830			0.0000	17,693,905.50	1,753	9,544
AUS\$ / R	On	13/03/2017	Foreign Exchange Future			10.24020		10.32730			0.0000	17,930,590.20	1,751	11,159
AUS\$ / R	On	19/06/2017	Foreign Exchange Future			10.41180		10.49890			0.0000	20,823.60	2	102
AUS\$ / R	On	18/09/2017	Foreign Exchange Future			10.57100		10.66120			0.0000	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.73210		10.82530			0.0000	0.00	0	0
Total AUS\$ / R Future												35,645,319.30	3,506	20,805
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			10.09540	6.246	17.80	0.0469	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			491.79540	572.746	17.80	0.9531	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			9.71190	6.019	17.92	0.0452	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			501.41190	582.519	17.92	0.9548	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			9.34590	5.803	18.03	0.0435	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			511.04590	592.303	18.03	0.9565	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			20.79110	17.997	17.57	0.0485	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,633.49110	1,717.797	17.57	0.9515	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			20.41830	17.689	17.58	0.0477	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,643.11830	1,727.489	17.58	0.9523	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			20.05220	17.386	17.60	0.0470	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,652.75220	1,737.186	17.60	0.9530	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			89.20850	79.370	17.02	0.1294	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,660.30850	1,737.570	17.02	0.8706	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			91.02990	80.996	16.99	0.1318	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,642.12990	1,719.196	16.99	0.8682	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			90.11430	80.179	17.00	0.1306	0.00	0	0
AUS\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,651.21430	1,728.379	17.00	0.8694	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,687.22900	1,759.341	17.04	0.8052	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			177.10100	159.138	17.05	0.1935	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,695.90100	1,768.138	17.05	0.8065	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			175.78630	157.948	17.07	0.1923	0.00	0	0
AUS\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,704.58630	1,776.948	17.07	0.8077	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			178.42900	160.341	17.04	0.1948	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,403.31700	1,465.518	16.57	0.6985	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			352.83420	321.628	16.55	0.3047	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,387.53420	1,449.528	16.55	0.6953	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			350.71860	319.618	16.56	0.3031	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,395.41860	1,457.518	16.56	0.6969	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			348.61700	317.618	16.57	0.3015	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												35,645,319.30	3,506	20,805
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.19640		10.27330			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.37560		10.45510			0.0000	0.00	0	160
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.58360		10.66330			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.77480		10.85860			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	172
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			0.21030	0.137	35.31	0.0008	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,236.91030	2,313.737	35.31	0.9992	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			0.20860	0.138	35.45	0.0008	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,246.90860	2,323.738	35.45	0.9992	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			0.20690	0.138	35.60	0.0008	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,256.90690	2,333.739	35.60	0.9992	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			15.72870	15.462	21.44	0.0355	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,290.62870	2,369.862	21.44	0.9645	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			15.66950	15.414	21.49	0.0353	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,300.56950	2,379.814	21.49	0.9647	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			15.61110	15.366	21.55	0.0352	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,310.51110	2,389.766	21.55	0.9648	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			202.35510	181.928	18.05	0.2371	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,269.05510	1,328.328	18.05	0.7629	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			200.56820	180.294	18.07	0.2354	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,277.26820	1,336.694	18.07	0.7646	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			198.79720	178.673	18.08	0.2336	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,285.49720	1,345.073	18.08	0.7664	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			469.04990	431.397	16.82	0.4075	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			890.44990	936.597	16.82	0.5925	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			465.81290	428.348	16.83	0.4053	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			897.21290	943.548	16.83	0.5947	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			462.60100	425.320	16.84	0.4031	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			904.00100	950.520	16.84	0.5969	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	172
CF CANDCO	On	19/12/2016	Foreign Exchange Future			725.88200		631.07960			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			13.42440		13.53230			0.0000	0.00	0	1,718
CHF / R	On	13/03/2017	Foreign Exchange Future			13.72260		13.83630			0.0000	0.00	0	121
CHF / R	On	19/06/2017	Foreign Exchange Future			14.07000		14.18520			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.39750		14.51890			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,839
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			0.33580	0.233	38.26	0.0009	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			3,168.03580	3,275.833	38.26	0.9991	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			0.33870	0.237	38.11	0.0009	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			3,148.03870	3,255.837	38.11	0.9991	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			0.33720	0.235	38.19	0.0009	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,158.03720	3,265.835	38.19	0.9991	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			45.25540	43.109	25.86	0.0581	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,258.95540	3,370.509	25.86	0.9419	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			45.15660	43.017	25.90	0.0579	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,268.85660	3,380.417	25.90	0.9421	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			45.05790	42.926	25.94	0.0577	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,278.75790	3,390.326	25.94	0.9423	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			327.73310	304.553	21.73	0.2480	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,012.53310	2,104.553	21.73	0.7520	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			326.02880	302.976	21.74	0.2469	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,020.82880	2,112.976	21.74	0.7531	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			324.33400	301.408	21.75	0.2458	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,029.13400	2,121.408	21.75	0.7542	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			698.95910	660.520	20.64	0.3933	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,560.05910	1,643.020	20.64	0.6067	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			696.20820	657.919	20.65	0.3920	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,567.30820	1,650.420	20.65	0.6080	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			693.46950	655.331	20.67	0.3908	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,574.56950	1,657.830	20.67	0.6092	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,839
CNH / R	On	19/12/2016	Foreign Exchange Future			1.95870		1.98240			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			1.97070		1.99610			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99330		2.01830			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01380		2.03990			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			0.46360	0.335	39.09	0.0009	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,676.46360	4,913.335	39.09	0.9991	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			0.42600	0.312	39.51	0.0008	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,776.42600	5,013.312	39.51	0.9992	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.39230	0.291	39.93	0.0008	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,876.39230	5,113.291	39.93	0.9992	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			35.23600	34.654	24.93	0.0362	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,074.23600	5,327.654	24.93	0.9638	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			36.16560	35.664	24.37	0.0378	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,875.16560	5,128.664	24.37	0.9622	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			35.68470	35.143	24.65	0.0370	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,974.68470	5,228.143	24.65	0.9630	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,613.91100	2,807.979	19.35	0.7754	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			380.48040	326.725	19.44	0.2165	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,697.48040	2,893.725	19.44	0.7835	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			364.76820	313.108	19.53	0.2087	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,781.76820	2,980.108	19.53	0.7913	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			396.91100	340.979	19.35	0.2246	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			936.03760	830.852	18.74	0.3881	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,937.03760	2,092.852	18.74	0.6119	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			904.36200	802.793	18.80	0.3780	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,005.36200	2,164.793	18.80	0.6220	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			874.69930	775.654	18.87	0.3680	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,075.69930	2,237.655	18.87	0.6320	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			1.95780		1.97240			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			1.99930		2.01460			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.04740		2.06300			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			0.31920	0.385	42.19	0.0010	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			5,176.31920	5,322.385	42.19	0.9990	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.38390	0.404	41.05	0.0010	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,976.38390	5,122.403	41.05	0.9990	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			0.34970	0.394	41.62	0.0010	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			5,076.34970	5,222.394	41.62	0.9990	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			101.96390	89.943	19.26	0.1001	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,755.96390	2,896.943	19.26	0.8999	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			120.33070	105.210	19.11	0.1148	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,574.33070	2,712.210	19.11	0.8852	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			110.79670	97.285	19.19	0.1072	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,664.79670	2,804.285	19.19	0.8928	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,647.48030	1,744.042	17.83	0.6357	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			647.95350	590.538	17.89	0.3517	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,717.95350	1,816.538	17.89	0.6483	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			619.61750	564.173	17.96	0.3395	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,789.61750	1,890.173	17.96	0.6605	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			677.48030	618.042	17.83	0.3643	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			1.74640		1.76100			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.77610		1.79130			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.81010		1.82510			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.84080		1.85650			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			0.80350	0.637	36.57	0.0019	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,590.80350	3,736.637	36.57	0.9981	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			0.73880	0.580	37.06	0.0017	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,690.73880	3,836.580	37.06	0.9983	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			0.68130	0.529	37.55	0.0016	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,790.68130	3,936.529	37.55	0.9984	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			87.14060	81.379	25.01	0.0824	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,574.14060	3,720.379	25.01	0.9176	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			82.64640	78.286	25.25	0.0792	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,669.64640	3,817.286	25.25	0.9208	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			79.17880	75.373	25.48	0.0761	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,766.17880	3,914.373	25.48	0.9239	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			543.03110	499.076	20.99	0.3052	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,092.03110	2,198.076	20.99	0.6948	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			587.30860	539.857	20.74	0.3261	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,936.30860	2,038.857	20.74	0.6739	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			564.68670	519.009	20.87	0.3155	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,013.68670	2,118.009	20.87	0.6845	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			961.01800	893.826	20.01	0.4174	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,796.01800	1,885.826	20.01	0.5826	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			930.79520	865.627	20.11	0.4069	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,865.79520	1,957.627	20.11	0.5931	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			902.38700	839.043	20.22	0.3967	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,937.38700	2,031.043	20.22	0.6033	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			0.13270		0.13380			0.0000	183,391.40	1,382	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13270		0.13310			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13280		0.13290			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13300		0.13270			0.0000	183,806.00	1,382	1,382

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												367,197.40	2,764	1,382
Total KES / R												367,197.40	2,764	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.67710		9.72270			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.81140		9.85920			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			9.96750		10.01470			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.10990		10.16050			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	58
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			1.45490	0.940	25.24	0.0066	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,128.75490	1,173.840	25.24	0.9934	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			1.40500	0.904	25.30	0.0064	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,138.70500	1,183.804	25.30	0.9936	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			1.35710	0.869	25.37	0.0061	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,148.65710	1,193.769	25.37	0.9939	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			47.07850	41.177	17.98	0.0999	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,277.87850	1,319.777	17.98	0.9001	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			46.19040	40.397	17.99	0.0982	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,286.99040	1,328.997	17.99	0.9018	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			45.31730	39.631	17.99	0.0967	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,296.11730	1,338.231	17.99	0.9033	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			195.34980	180.421	17.49	0.2525	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,120.64980	1,152.921	17.49	0.7475	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			193.53590	178.709	17.50	0.2505	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,128.83590	1,161.209	17.50	0.7495	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			191.73730	176.947	17.52	0.2485	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,137.03730	1,169.447	17.52	0.7515	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			432.06180	406.391	16.83	0.4085	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			851.56180	876.491	16.83	0.5915	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			428.83420	403.278	16.84	0.4062	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			858.33420	883.378	16.84	0.5938	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			435.31560	409.523	16.82	0.4109	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			844.81560	869.623	16.82	0.5891	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	58
PULA / R	On	19/12/2016	Foreign Exchange Future			1.28170		1.28890			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.29560		1.30360			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.31310		1.32040			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.32650		1.33550			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			1,111.00000	1,183.000		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			1,211.00000	1,283.000		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			1,311.00000	1,383.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,164.00000	1,244.000		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			1,264.00000	1,344.000		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			1,364.00000	1,444.000		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			596.00000	669.000		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			696.00000	769.000		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			796.00000	869.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			245.00000	335.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.37	Put			345.00000	435.000		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			445.00000	535.000		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			1.25950		1.27300			0.0000	0.00	0	2
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.26230		1.27590			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.26510		1.27880			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.26810		1.28180			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	8,097
Total QUANTO £ / \$												0.00	0	8,097
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.07480		1.07390			0.0000	0.00	0	52
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.07950		1.07870			0.0000	0.00	0	40
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08470		1.08400			0.0000	0.00	0	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.08980		1.08920			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	25,444
Total QUANTO € / \$												0.00	0	25,444
RAIN	On	19/12/2016	Foreign Exchange Future			22,757.07000		22,980.66000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			23,124.52000		23,359.90000			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			9.54320		9.62580			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			9.70180		9.78760			0.0000	0.00	0	36
SGD / R	On	19/06/2017	Foreign Exchange Future			9.88730		9.97270			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	189
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			0.00210	0.135	36.81	0.0008	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			2,184.20210	2,266.935	36.81	0.9992	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			0.00180	0.137	36.99	0.0008	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			2,194.20180	2,276.937	36.99	0.9992	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			0.00150	0.138	37.16	0.0008	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			2,204.20150	2,286.939	37.16	0.9992	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			49.12220	38.894	18.00	0.0960	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,251.52220	1,327.094	18.00	0.9040	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			48.21800	38.161	18.01	0.0945	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,260.61800	1,336.361	18.01	0.9055	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			47.32800	37.441	18.02	0.0929	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,269.72800	1,345.641	18.02	0.9071	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			273.37190	243.648	16.66	0.3292	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			810.67190	866.348	16.66	0.6708	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			270.78760	241.279	16.68	0.3266	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			818.08760	873.979	16.68	0.6734	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			268.22510	238.931	16.70	0.3241	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			825.52510	881.631	16.70	0.6759	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	189
TRY / R	On	19/12/2016	Foreign Exchange Future			3.97710		3.94190			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			3.96660		3.92890			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.94320		3.90210			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			0.02710	0.026	45.46	0.0003	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,348.12710	1,312.926	45.46	0.9997	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.02480	0.024	45.46	0.0003	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,358.12480	1,322.924	45.46	0.9997	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.02280	0.022	45.46	0.0003	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,368.12280	1,332.922	45.46	0.9997	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			6.34260	5.834	21.27	0.0353	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			937.44260	899.234	21.27	0.9647	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			6.45140	5.908	21.49	0.0354	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			947.55140	909.308	21.49	0.9646	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			6.56130	5.983	21.71	0.0355	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			957.66130	919.383	21.71	0.9645	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			73.15690	83.422	17.11	0.2887	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			431.05690	400.222	17.11	0.7113	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			71.22940	81.270	17.14	0.2827	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			439.12940	408.070	17.14	0.7173	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			69.35120	79.171	17.17	0.2768	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			447.25120	415.971	17.17	0.7232	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			1.36620		1.38120			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32380		1.33740			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.26970		1.28290			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.21970		1.23270			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												3 006 858 362.72	221,262	1,290,103
Total Options												7 338 816.22	22,848	2,625,545
Grand Total:												3,014,197,178.94	244,110	3,915,648