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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/11/2016 Foreign Exchange Future			14.18620		14.18950			0.0000	0.00	0	6,290
\$ / R On 30/11/2016 Foreign Exchange Future			14.18620		14.18690			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			14.19970		14.20040			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.20240		14.20310			0.0000	0.00	0	0
\$ / R On 09/12/2016 Foreign Exchange Future			14.21080		14.21130			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.21910		14.21960			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.22190		14.22230			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			14.22470		14.22510			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.22750		14.22780			0.0000	0.00	0	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			14.23860		14.23880			0.0000	1,002,454,394.40	70,404	429,690
\$ / R On 21/12/2016 Foreign Exchange Future			14.24420		14.24430			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.26650		14.26650			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.28390		14.28400			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.30420		14.30450			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.31000		14.31040			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.32160		14.32210			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.32450		14.32500			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.33030		14.33080			0.0000	0.00	0	169
\$ / R On 23/01/2017 Foreign Exchange Future			14.33900		14.33960			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.34480		14.34550			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.35060		14.35130			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2017	Foreign Exchange Future			14.36200		14.36290			0.0000	0.00	0	3,189
\$ / R	On	17/02/2017	Foreign Exchange Future			14.40890		14.41010			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future			14.43650		14.43790			0.0000	9,022,812.50	625	2,730
\$ / R	On	13/03/2017	Foreign Exchange Future			14.47550		14.47690			0.0000	46,640,061.00	3,222	173,680
\$ / R	On	31/03/2017	Foreign Exchange Future			14.52570		14.52700			0.0000	0.00	0	1,342
\$ / R	On	11/04/2017	Foreign Exchange Future			14.55640		14.55760			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.55920		14.56030			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.56190		14.56310			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.58430		14.58540			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.59540		14.59650			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.74880		14.74990			0.0000	323,205,203.20	21,914	180,304
\$ / R	On	12/07/2017	Foreign Exchange Future			14.81290		14.81430			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.83800		14.83950			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			15.00330		15.00480			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			15.10230		15.10300			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.26120		15.26060			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.52170		15.51790			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.78210		15.77510			0.0000	0.00	0	70
Total \$ / R Future												1,381,322,471.10	96,165	811,729
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,389.50000	2,386.200	27.61	1.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	27.61	0.0000	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			697.55350	686.731	21.79	0.9941	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			8.05350	0.531	21.79	0.0059	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.12990	0.106	100.00	0.0003	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,210.62990	5,213.906	100.00	0.9997	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			595.20640	587.645	23.71	0.9343	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			18.30640	11.445	23.71	0.0657	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			504.89250	494.172	20.66	0.8310	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			54.49250	44.471	20.66	0.1690	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			632.70940	629.279	20.53	0.8914	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			29.60940	26.879	20.53	0.1086	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			337.29550	316.051	20.34	0.6642	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			134.19550	113.651	20.34	0.3358	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			170.04460	138.761	20.65	0.3934	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			316.94460	286.362	20.65	0.6066	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			303.44700	283.330	20.74	0.5775	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			202.14700	182.530	20.74	0.4225	0.00	0	30,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			102.22780	88.461	22.18	0.2291	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			632.62780	619.361	22.18	0.7709	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			214.14160	199.036	21.05	0.4214	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			361.84160	347.136	21.05	0.5786	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,591.00130	1,590.856	25.53	0.9801	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			5.90130	6.156	25.53	0.0199	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,581.15800	1,581.029	25.50	0.9796	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			6.05800	6.329	25.50	0.0204	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	14/12/2016	Foreign Exchange Option	12.66	Call			1,571.31880	1,571.206	25.46	0.9791	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			6.21880	6.506	25.46	0.0209	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			456.30650	448.735	21.97	0.6586	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			178.50650	171.235	21.97	0.3414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			14,038.80000	14,038.600	37.32	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	37.32	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,440.79070	2,440.482	29.18	0.9946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			1.99070	1.882	29.18	0.0054	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,744.94960	1,745.025	24.86	0.9810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			6.14960	6.425	24.86	0.0190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,655.97190	1,656.175	24.30	0.9776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			7.17190	7.575	24.30	0.0224	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,498.28260	1,498.796	23.31	0.9698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			9.48260	10.196	23.31	0.0302	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,256.38080	1,256.987	22.29	0.9475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			17.58080	18.387	22.29	0.0525	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,051.00020	1,050.865	21.69	0.9134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			32.20020	32.265	21.69	0.0866	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			987.45570	986.924	21.50	0.8994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			38.65570	38.324	21.50	0.1006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			978.46260	977.867	21.48	0.8972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			39.66260	39.267	21.48	0.1028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			969.49170	968.830	21.45	0.8950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			40.69170	40.230	21.45	0.1050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			942.71650	941.846	21.37	0.8882	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			43.91650	43.246	21.37	0.1118	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			933.83850	932.895	21.34	0.8859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			45.03850	44.295	21.34	0.1141	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			889.81940	888.479	21.20	0.8736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			51.01940	49.879	21.20	0.1264	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			820.77100	818.691	20.99	0.8518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			61.97100	60.091	20.99	0.1482	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			803.79610	801.510	20.93	0.8459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			64.99610	62.910	20.93	0.1541	0.00	0	37,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			684.07570	680.798	20.94	0.7919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			95.27570	92.198	20.94	0.2081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			646.80450	643.308	21.02	0.7711	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			108.00450	104.708	21.02	0.2289	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			610.67510	606.965	21.09	0.7495	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			121.87510	118.365	21.09	0.2505	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			596.55170	592.757	21.12	0.7406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			127.75170	124.157	21.12	0.2594	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			541.98170	537.866	21.23	0.7038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			153.18170	149.266	21.23	0.2962	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			509.47240	505.168	21.30	0.6801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			170.67240	166.568	21.30	0.3199	0.00	0	250

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	14.00	Call			448.22100	443.578	21.45	0.6311	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			209.42100	204.978	21.45	0.3689	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			419.50020	414.712	21.52	0.6061	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			230.70020	226.112	21.52	0.3939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			402.88120	398.013	21.57	0.5910	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			244.08120	239.413	21.57	0.4090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			397.44250	392.549	21.58	0.5860	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			248.64250	243.949	21.58	0.4140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			392.05630	387.138	21.59	0.5810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			253.25630	248.538	21.59	0.4190	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			381.43510	376.470	21.62	0.5709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			262.63510	257.870	21.62	0.4291	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call			371.01710	366.008	21.65	0.5608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put			272.21710	267.408	21.65	0.4392	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call			365.88340	360.854	21.67	0.5557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put			277.08340	272.254	21.67	0.4443	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			350.78850	345.702	21.71	0.5406	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			291.98850	287.102	21.71	0.4594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			340.97640	335.854	21.74	0.5305	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			302.17640	297.254	21.74	0.4695	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			326.63270	321.464	21.78	0.5155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			317.83270	312.864	21.78	0.4845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			317.31830	312.123	21.81	0.5054	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			328.51830	323.523	21.81	0.4946	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			296.01990	290.688	21.96	0.4807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			357.21990	352.088	21.96	0.5193	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			283.81980	278.415	22.04	0.4662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			375.01980	369.815	22.04	0.5338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			279.84820	274.419	22.07	0.4613	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			381.04820	375.819	22.07	0.5387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			260.68310	255.153	22.22	0.4375	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			411.88310	406.553	22.22	0.5625	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			256.98760	251.440	22.24	0.4329	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			418.18760	412.839	22.24	0.5671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			239.17300	233.548	22.39	0.4098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			450.37300	444.948	22.39	0.5902	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			222.43850	216.754	22.53	0.3875	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			483.63850	478.154	22.53	0.6125	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			219.21610	213.524	22.56	0.3831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			490.41610	484.924	22.56	0.6169	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			192.02630	186.286	22.82	0.3449	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			553.22630	547.686	22.82	0.6551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			183.65620	177.914	22.91	0.3328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			574.85620	569.314	22.91	0.6672	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			175.61630	169.878	22.99	0.3209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			596.81630	591.278	22.99	0.6791	0.00	0	20,000

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\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		167.89670	162.167	23.08	0.3093	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		619.09670	613.567	23.08	0.6907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		165.39350	159.669	23.11	0.3055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		626.59350	621.069	23.11	0.6945	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		142.17560	136.532	23.40	0.2694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		703.37560	697.932	23.40	0.7306	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		137.90990	132.290	23.46	0.2626	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		719.10990	713.690	23.46	0.7374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		129.73550	124.168	23.57	0.2494	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		750.93550	745.568	23.57	0.7506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		120.15590	114.666	23.72	0.2335	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		791.35590	786.066	23.72	0.7665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		107.60950	102.166	23.89	0.2124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		848.80950	843.566	23.89	0.7876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		104.16290	98.709	23.92	0.2065	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		865.36290	860.109	23.92	0.7935	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		88.39640	82.939	24.11	0.1790	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		949.59640	944.339	24.11	0.8210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		74.86180	69.476	24.29	0.1544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,036.06180	1,030.876	24.29	0.8456	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		73.62000	68.246	24.31	0.1521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,044.82000	1,039.646	24.31	0.8479	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		65.45580	60.176	24.44	0.1368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,106.65580	1,101.576	24.44	0.8632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		53.41340	48.357	24.66	0.1135	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,214.61340	1,209.757	24.66	0.8865	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		46.59210	41.719	24.81	0.0999	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,287.79210	1,283.119	24.81	0.9001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		45.02230	40.198	24.85	0.0967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,306.22230	1,301.598	24.85	0.9033	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		39.91840	35.276	24.97	0.0863	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,371.11840	1,366.676	24.97	0.9137	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		33.01190	28.676	25.18	0.0720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,474.21190	1,470.076	25.18	0.9280	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		27.40620	23.813	25.63	0.0605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,588.60620	1,585.213	25.63	0.9395	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		26.99660	23.467	25.67	0.0597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,598.19660	1,594.867	25.67	0.9403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		25.42410	22.139	25.84	0.0565	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,636.62410	1,633.539	25.84	0.9435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		25.04660	21.820	25.88	0.0557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,646.24660	1,643.220	25.88	0.9443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		20.35080	17.863	26.46	0.0460	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,781.55080	1,779.263	26.46	0.9540	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		17.33170	15.321	26.91	0.0396	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		1,888.53170	1,886.721	26.91	0.9604	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	16.20	Call		15.22510	13.548	27.29	0.0352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,976.42510	1,974.948	27.29	0.9648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		13.02430	11.694	27.74	0.0305	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,084.22430	2,083.094	27.74	0.9695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		11.48470	10.395	28.12	0.0272	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,172.68470	2,171.795	28.12	0.9728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		10.42700	9.500	28.41	0.0249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,241.62700	2,240.900	28.41	0.9751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		9.60690	8.805	28.66	0.0231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,300.80690	2,300.205	28.66	0.9769	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		9.34970	8.587	28.74	0.0225	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,320.54970	2,319.987	28.74	0.9775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		7.75280	7.228	29.32	0.0190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,458.95280	2,458.628	29.32	0.9810	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		7.07180	6.646	29.61	0.0175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,528.27180	2,528.046	29.61	0.9825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		6.98020	6.568	29.65	0.0172	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,538.18020	2,537.968	29.65	0.9828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		6.45830	6.120	29.90	0.0161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,597.65830	2,597.520	29.90	0.9839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		5.83020	5.579	30.23	0.0147	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,677.03020	2,676.979	30.23	0.9853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		5.54270	5.330	30.40	0.0140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,716.74270	2,716.730	30.40	0.9860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		5.47330	5.270	30.44	0.0138	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,726.67330	2,726.670	30.44	0.9862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		5.20590	5.038	30.60	0.0132	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,766.40590	2,766.438	30.60	0.9868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		4.25270	4.215	33.17	0.0105	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,155.45270	3,155.615	33.17	0.9895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		4.15160	4.131	33.98	0.0101	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,265.35160	3,265.531	33.98	0.9899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		4.14310	4.124	34.06	0.0100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,275.34310	3,275.524	34.06	0.9900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		4.02920	4.031	35.17	0.0096	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,425.22920	3,425.431	35.17	0.9904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		4.00920	4.015	35.39	0.0095	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,455.20920	3,455.415	35.39	0.9905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		3.99000	4.000	35.61	0.0094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,485.19000	3,485.400	35.61	0.9906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		3.84790	3.892	37.69	0.0087	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,765.04790	3,765.292	37.69	0.9913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		3.83630	3.884	37.91	0.0087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,795.03630	3,795.284	37.91	0.9913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		3.82530	3.876	38.13	0.0086	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,825.02530	3,825.276	38.13	0.9914	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			3.81150	3.867	38.43	0.0085	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,865.01150	3,865.267	38.43	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			3.80510	3.863	38.58	0.0085	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,885.00510	3,885.263	38.58	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3.73790	3.826	40.73	0.0080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,174.93790	4,175.226	40.73	0.9920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			3.73220	3.824	41.02	0.0080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,214.93220	4,215.224	41.02	0.9920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			2.19880	2.266	41.77	0.0049	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,653.39880	4,653.666	41.77	0.9951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1.90750	1.967	41.77	0.0043	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,743.10750	4,743.367	41.77	0.9957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1.84800	1.906	41.77	0.0041	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,763.04800	4,763.306	41.77	0.9959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1.45440	1.502	41.77	0.0033	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,912.65440	4,912.902	41.77	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			1.23790	1.280	41.77	0.0029	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,012.43790	5,012.680	41.77	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.59040	0.613	41.77	0.0015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,461.79040	5,462.013	41.77	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.54300	0.564	41.77	0.0013	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,511.74300	5,511.964	41.77	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.49090	0.510	41.77	0.0012	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,571.69090	5,571.910	41.77	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.38730	0.403	41.77	0.0010	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,711.58730	5,711.803	41.77	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.31030	0.323	41.77	0.0008	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,841.51030	5,841.723	41.77	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.27040	0.282	41.77	0.0007	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,921.47040	5,921.682	41.77	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.21220	0.222	41.77	0.0006	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,061.41220	6,061.622	41.77	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.19120	0.200	41.77	0.0005	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,121.39120	6,121.600	41.77	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.08790	0.092	41.77	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,561.28790	6,561.492	41.77	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.07350	0.077	41.77	0.0002	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,661.27350	6,661.477	41.77	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.06130	0.065	41.77	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,761.26130	6,761.464	41.77	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.03960	0.042	41.77	0.0001	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,001.23960	7,001.442	41.77	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.03550	0.038	41.77	0.0001	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,061.23550	7,061.438	41.77	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00140	0.002	41.77	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,771.20140	8,771.402	41.77	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00000	0.000	41.77	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,701.20000	12,701.400	41.77	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call		114.29480	110.157	23.92	0.2183	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put		869.99480	865.957	23.92	0.7817	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call		814.63440	813.613	20.92	0.8387	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put		70.33440	69.413	20.92	0.1613	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		350.04890	346.993	21.76	0.5281	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		315.74890	312.793	21.76	0.4719	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call		309.77710	306.496	21.96	0.4851	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put		365.47710	362.296	21.96	0.5149	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		290.13930	291.296	21.75	0.4326	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		483.63930	484.796	21.75	0.5674	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		481.72030	483.721	20.53	0.5889	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		297.72030	299.821	20.53	0.4111	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call		765.84960	768.287	19.70	0.7408	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put		161.34960	164.087	19.70	0.2592	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		615.37860	617.809	20.01	0.6496	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		254.97860	257.809	20.01	0.3504	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		52.00780	55.230	24.59	0.0949	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		1,911.60780	1,915.230	24.59	0.9051	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call		481.28910	483.456	20.10	0.5486	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		389.18910	391.856	20.10	0.4514	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		462.79040	464.935	20.16	0.5314	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		417.79040	420.435	20.16	0.4686	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		802.75870	805.478	19.42	0.7323	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		181.95870	185.178	19.42	0.2677	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		599.21450	601.819	19.70	0.6132	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		319.61450	322.819	19.70	0.3868	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		588.28490	590.866	19.76	0.6001	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		342.78490	346.066	19.76	0.3999	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		105.52070	106.493	23.50	0.1546	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,650.02070	1,651.693	23.50	0.8454	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		777.09180	779.601	19.38	0.7006	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		225.79180	229.002	19.38	0.2994	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		450.56530	452.370	20.21	0.4971	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		509.26530	511.770	20.21	0.5029	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		258.68020	258.617	21.50	0.3169	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		965.78020	966.617	21.50	0.6831	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		686.02420	687.298	19.49	0.6423	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		303.12420	305.298	19.49	0.3577	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		592.38200	593.456	19.71	0.5864	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		379.48200	381.456	19.71	0.4136	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		594.01350	590.340	19.82	0.5448	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		503.91350	501.440	19.82	0.4552	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		339.85010	336.296	21.17	0.3577	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		959.75010	957.396	21.17	0.6423	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	27/02/2017	Foreign Exchange Option	13.74	Call			960.79100	956.245	18.87	0.7137	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			262.89100	259.745	18.87	0.2863	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			1,378.41030	1,374.822	18.70	0.8214	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			151.51030	149.322	18.70	0.1786	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			1,190.04440	1,185.841	18.80	0.7683	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			213.14440	210.341	18.80	0.2317	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			1,050.41550	1,045.716	18.89	0.7215	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			273.51550	270.216	18.89	0.2785	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,017.12080	1,012.297	18.91	0.7093	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			290.22080	286.797	18.91	0.2907	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			811.31090	805.953	19.35	0.6188	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			434.41090	430.453	19.35	0.3812	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			709.83950	704.302	19.63	0.5666	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			532.93950	528.802	19.63	0.4334	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			663.15910	657.561	19.77	0.5408	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			586.25910	582.061	19.77	0.4592	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			645.22570	639.607	19.82	0.5306	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			608.32570	604.107	19.82	0.4694	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			619.09510	613.453	19.91	0.5154	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			642.19510	637.953	19.91	0.4846	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			559.53380	553.960	20.18	0.4784	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			732.63380	728.460	20.18	0.5216	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			440.88200	435.605	20.81	0.3983	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			963.98200	960.105	20.81	0.6017	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			376.67620	371.668	21.23	0.3511	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,129.77620	1,126.168	21.23	0.6489	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			349.63890	344.810	21.44	0.3303	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,212.73890	1,209.310	21.44	0.6697	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			347.29020	342.477	21.46	0.3285	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,220.39020	1,216.976	21.46	0.6715	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			344.95510	340.160	21.48	0.3266	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,228.05510	1,224.660	21.48	0.6734	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			318.17850	313.594	21.71	0.3053	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,321.27850	1,318.094	21.71	0.6947	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			274.62050	270.424	22.13	0.2695	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,497.72050	1,494.924	22.13	0.7305	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			267.40760	263.282	22.21	0.2634	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,530.50760	1,527.782	22.21	0.7366	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			256.97050	252.948	22.32	0.2545	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,580.07050	1,577.448	22.32	0.7455	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			193.15500	190.035	23.05	0.1991	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,936.25500	1,934.535	23.05	0.8009	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			159.48390	156.965	23.50	0.1685	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,182.58390	2,181.465	23.50	0.8315	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			134.70240	132.649	23.90	0.1451	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,407.80240	2,407.149	23.90	0.8549	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			114.04600	112.402	24.30	0.1251	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,637.14600	2,636.902	24.30	0.8749	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			93.13490	91.919	24.80	0.1042	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,926.23490	2,926.419	24.80	0.8958	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			48.33950	54.198	27.44	0.0614	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,001.43950	4,008.698	27.44	0.9386	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			48.07630	53.977	27.47	0.0611	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,011.17630	4,018.477	27.47	0.9389	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			34.00350	40.732	28.46	0.0465	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,557.10350	4,565.232	28.46	0.9535	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			24.40340	29.748	28.46	0.0354	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,927.50340	4,934.248	28.46	0.9646	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			4.35250	5.830	28.46	0.0082	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,767.45250	6,770.330	28.46	0.9918	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			3.65490	4.944	28.46	0.0071	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,946.75490	6,949.444	28.46	0.9929	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,312.56350	2,307.496	19.53	0.9519	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			35.66350	31.996	19.53	0.0481	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			2,031.46320	2,026.448	19.20	0.9274	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			54.56320	50.948	19.20	0.0726	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,582.44220	1,579.019	18.67	0.8664	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			105.54220	103.519	18.67	0.1336	0.00	0	91,132
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			645.64650	639.776	20.09	0.5017	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			738.64650	734.076	20.09	0.4983	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			1,023.91810	1,018.504	19.12	0.6657	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			406.31810	402.104	19.12	0.3343	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			170.89560	168.002	23.78	0.1599	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,630.59560	2,628.802	23.78	0.8401	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,022.35540	1,016.989	19.14	0.6635	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			412.05540	407.789	19.14	0.3365	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			1,032.68670	1,027.207	19.14	0.6659	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			409.58670	405.307	19.14	0.3341	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			591.53510	586.664	19.57	0.4149	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			866.93510	860.964	19.57	0.5851	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			238.49130	234.559	23.09	0.2060	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,311.99130	2,309.159	23.09	0.7940	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,163.26390	1,157.930	18.91	0.6990	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			366.76390	362.530	18.91	0.3010	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			989.51800	983.702	19.26	0.6333	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			493.01800	488.302	19.26	0.3667	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			579.30780	573.178	20.61	0.4325	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,042.80780	1,037.778	20.61	0.5675	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,126.75620	1,120.427	19.26	0.6255	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			606.85620	601.627	19.26	0.3745	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			830.34500	823.686	20.11	0.5050	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			970.44500	964.886	20.11	0.4950	0.00	0	1,297

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,190.00470	1,183.804	19.11	0.6481	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			550.10470	545.004	19.11	0.3519	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,152.74570	1,146.468	19.19	0.6349	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			582.84570	577.668	19.19	0.3651	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			622.48260	616.114	20.94	0.4047	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,382.58260	1,377.314	20.94	0.5953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			1,076.32510	1,069.904	19.39	0.6067	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			656.42510	651.104	19.39	0.3933	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			995.21570	988.667	19.61	0.5750	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			745.31570	739.867	19.61	0.4250	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			550.93110	544.817	21.34	0.3664	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,581.03110	1,576.017	21.34	0.6336	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			655.00920	648.565	20.80	0.4214	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,305.10920	1,299.765	20.80	0.5786	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			625.31940	618.941	20.93	0.4062	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,375.41940	1,370.141	20.93	0.5938	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			499.30430	493.420	21.66	0.3376	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,749.40430	1,744.620	21.66	0.6624	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			619.65960	613.301	20.96	0.4032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,389.75960	1,384.501	20.96	0.5968	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			616.85040	610.502	20.97	0.4018	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,396.95040	1,391.702	20.97	0.5982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			359.31520	354.375	22.62	0.2557	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,339.41520	2,335.575	22.62	0.7443	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			533.88610	527.843	21.44	0.3570	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,633.98610	1,629.043	21.44	0.6430	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			531.50330	525.467	21.46	0.3557	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,641.60330	1,636.667	21.46	0.6443	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			173.21260	171.035	25.60	0.1305	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,073.31260	4,072.235	25.60	0.8695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			477.64490	471.869	21.81	0.3253	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,827.74490	1,823.069	21.81	0.6747	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			445.07590	439.485	22.04	0.3063	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,955.17590	1,950.685	22.04	0.6937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			113.03270	111.756	26.63	0.0887	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,073.13270	5,072.956	26.63	0.9113	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			208.73080	205.662	24.47	0.1570	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,508.83080	3,506.862	24.47	0.8430	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			202.06510	199.158	24.65	0.1520	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,602.16510	3,600.358	24.65	0.8480	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,933.15120	1,927.912	18.09	0.8405	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			183.25120	179.112	18.09	0.1595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,354.20700	1,348.421	18.87	0.7001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			434.30700	429.621	18.87	0.2999	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,329.32290	1,323.470	18.89	0.6928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			449.42290	444.669	18.89	0.3072	0.00	0	30,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,364.97420	1,358.813	18.93	0.6827	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		500.67420	495.913	18.93	0.3173	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		254.97170	251.720	24.11	0.1790	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,420.67170	3,418.820	24.11	0.8210	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		1,080.31340	1,073.664	19.62	0.5787	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		800.81340	795.664	19.62	0.4213	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,722.61630	1,716.522	18.65	0.7267	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		467.81630	463.222	18.65	0.2733	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,716.26230	1,710.151	18.65	0.7252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		471.46230	466.851	18.65	0.2748	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,442.53750	1,435.828	18.96	0.6551	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		984,995.20000	984,996.700	25.91	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,427.99780	2,424.048	17.49	0.8666	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		173.19780	170.748	17.49	0.1334	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		2,236.24290	2,231.724	17.82	0.8345	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		231.44290	228.424	17.82	0.1655	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,846.83610	2,844.460	22.77	0.7311	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,953.16540	1,947.693	18.35	0.7781	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		348.36540	344.393	18.35	0.2219	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		377.29750	374.111	23.46	0.2252	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,372.49750	3,370.811	23.46	0.7748	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.91	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,547.37210	2,544.563	22.36	0.7010	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		464.76880	460.873	22.75	0.2705	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,829.96880	2,827.573	22.75	0.7295	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		463.20150	459.315	22.76	0.2697	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,838.40150	2,836.015	22.76	0.7303	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		461.63610	457.760	22.77	0.2689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,046.57380	2,042.985	21.63	0.6401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		565.77530	561.180	22.10	0.3200	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,360.97530	2,357.880	22.10	0.6800	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		527.63330	523.284	22.33	0.3016	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,522.83330	2,519.984	22.33	0.6984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		522.17210	517.863	22.36	0.2990	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		657.73750	652.528	18.96	0.3449	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,389.85610	1,383.120	19.07	0.6395	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		705.05610	699.821	19.07	0.3605	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		1,315.42330	1,308.724	19.26	0.6161	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		780.62330	775.424	19.26	0.3839	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		651.37380	646.285	21.63	0.3599	0.00	0	960
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		1,272.52750	1,266.408	19.61	0.5785	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		979.52750	974.108	19.61	0.4215	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		0.00000	1,767.846	18.98	0.6820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		0.00000	686.646	18.98	0.3180	10,986,339.20	16,000	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		1,009.51790	1,006.017	20.94	0.4558	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,748.91790	1,744.817	20.94	0.5442	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,824.05270	1,819.170	18.91	0.6939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			653.45270	647.970	18.91	0.3061	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			0.00000	1,784.815	18.96	0.6860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			0.00000	673.615	18.96	0.3140	10,777,840.00	16,000	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			725.92930	723.614	22.19	0.3481	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,595.32930	2,592.414	22.19	0.6519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,600.50280	1,595.416	19.25	0.6395	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			839.90280	834.216	19.25	0.3605	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,585.79200	1,580.733	19.28	0.6355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			855.19200	849.533	19.28	0.3645	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			703.64060	701.445	22.31	0.3390	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,683.04060	2,680.245	22.31	0.6610	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			857.98090	855.036	21.55	0.3999	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,147.38090	2,143.836	21.55	0.6001	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			793.56190	790.907	21.86	0.3749	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,352.96190	2,349.707	21.86	0.6251	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			689.89310	687.779	22.38	0.3334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,739.29310	2,736.579	22.38	0.6666	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			0.00000	715.453	22.23	0.3448	11,447,240.00	16,000	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			0.00000	2,624.253	22.23	0.6552	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			0.00000	709.408	22.26	0.3423	11,350,526.40	16,000	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			0.00000	2,648.208	22.26	0.6577	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			561.97180	560.628	23.19	0.2793	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,361.37180	3,359.428	23.19	0.7207	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			693.78580	691.647	22.36	0.3350	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,723.18580	2,720.447	22.36	0.6650	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			691.83890	689.712	22.37	0.3342	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,731.23890	2,728.512	22.37	0.6658	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,288.44850	2,283.485	18.18	0.7904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			377.84850	372.284	18.18	0.2096	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,268.08220	2,263.130	18.21	0.7866	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			387.48220	381.930	18.21	0.2134	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,876.57240	1,871.747	18.84	0.7058	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			615.97240	610.547	18.84	0.2942	0.00	0	33,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			878.18100	881.938	22.53	0.3677	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,870.28100	2,870.238	22.53	0.6323	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			882.40200	886.162	22.51	0.3692	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,854.50200	2,854.462	22.51	0.6308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			880.29160	884.047	22.52	0.3684	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,862.39160	2,862.347	22.52	0.6316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,061.73020	1,071.347	22.58	0.3954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,986.63020	2,989.247	22.58	0.6046	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,059.46760	1,069.083	22.59	0.3947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,994.36760	2,996.983	22.59	0.6053	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,719.40160	2,727.647	19.23	0.7665	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			584.30160	585.547	19.23	0.2335	0.00	0	70,530

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	Call			1,063.99910	1,073.624	22.57	0.3961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,978.89910	2,981.524	22.57	0.6039	0.00	0	0
Total \$ / R Option												44,561,945.60	64,000	2,571,302
Total \$ / R												1,425,884,416.70	160,165	3,383,031
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.23860		14.23880			0.0000	598,021.20	42	461
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.47550		14.47690			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.74880		14.74990			0.0000	0.00	0	55
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			15.00330		15.00480			0.0000	0.00	0	0
Total \$ / R MAXI Future												598,021.20	42	607
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			10,587.39300	10,042.456	23.91	0.2095	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			85,707.39300	85,182.456	23.91	0.7905	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			10,416.28720	9,870.846	23.92	0.2065	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			86,536.28720	86,010.846	23.92	0.7935	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			10,247.81540	9,701.954	23.94	0.2036	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			87,367.81540	86,841.954	23.94	0.7964	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			11,480.23320	11,314.240	24.29	0.1258	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			262,790.23320	262,764.240	24.29	0.8742	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			11,404.59890	11,240.182	24.30	0.1251	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			263,714.59890	263,690.182	24.30	0.8749	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			11,329.51270	11,166.663	24.32	0.1243	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			264,639.51270	264,616.663	24.32	0.8757	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			42,317.39170	41,773.256	22.18	0.2937	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			204,327.39170	203,893.256	22.18	0.7063	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			42,124.03390	41,581.577	22.19	0.2926	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			205,134.03390	204,701.577	22.19	0.7074	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			41,932.01490	41,390.474	22.20	0.2914	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			205,942.01490	205,510.474	22.20	0.7086	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			102,007.94560	101,379.105	20.12	0.5134	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			117,527.94560	117,049.105	20.12	0.4866	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			102,768.09280	102,138.108	20.09	0.5162	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			116,288.09280	115,808.108	20.09	0.4838	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			102,387.29610	101,757.880	20.11	0.5148	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			116,907.29610	116,427.880	20.11	0.4852	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												598,021.20	42	607
£ / R	On	02/12/2016	Foreign Exchange Future			17.64800		17.70460			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			17.69510		17.75150			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.70970		17.76630			0.0000	1,558,453.60	88	44,461
£ / R	On	31/01/2017	Foreign Exchange Future			17.89050		17.94840			0.0000	0.00	0	12
£ / R	On	13/03/2017	Foreign Exchange Future			18.04790		18.10730			0.0000	0.00	0	9,144
£ / R	On	31/03/2017	Foreign Exchange Future			18.11780		18.17760			0.0000	0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	25/04/2017	Foreign Exchange Future			18.21760		18.27700			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.43170		18.49200			0.0000	324,766,554.00	17,620	30,240
£ / R	On	18/09/2017	Foreign Exchange Future			18.79300		18.85470			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			19.16510		19.22310			0.0000	0.00	0	0
Total £ / R Future												326,325,007.60	17,708	83,998
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			719.49630	663.819	23.13	0.8743	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			34.89630	35.819	23.13	0.1257	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			1,095.47460	1,043.404	20.83	0.8871	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			43.97460	48.304	20.83	0.1129	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,886.25640	1,830.562	22.35	0.9726	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			9.95640	10.862	22.35	0.0274	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			4.01230	3.835	38.20	0.0070	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,877.71230	4,934.135	38.20	0.9930	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			45.13450	40.357	24.73	0.0811	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,668.83450	1,720.657	24.73	0.9189	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.65910	0.533	40.36	0.0011	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,694.35910	6,750.833	40.36	0.9989	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.01700	0.013	40.36	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,173.71700	9,230.313	40.36	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			370.60160	345.076	21.40	0.4740	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			404.30160	435.376	21.40	0.5260	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			4.01170	3.835	38.26	0.0070	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,887.71170	4,944.135	38.26	0.9930	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			4.01510	3.808	40.36	0.0066	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,247.71510	5,304.108	40.36	0.9934	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			647.53470	609.693	20.62	0.6805	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			181.23470	199.993	20.62	0.3195	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			4.46560	4.158	30.81	0.0091	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,648.16560	3,704.458	30.81	0.9909	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			4.01290	3.835	38.14	0.0070	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,867.71290	4,924.135	38.14	0.9930	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			392.61470	366.003	21.27	0.4943	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			376.31470	406.303	21.27	0.5057	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			292.51640	271.095	21.88	0.3968	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			526.21640	561.395	21.88	0.6032	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			175.92180	161.460	22.87	0.2637	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			819.62180	861.760	22.87	0.7363	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,064.15770	1,014.056	20.07	0.8637	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			57.85770	64.356	20.07	0.1363	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			765.99110	724.472	20.40	0.7462	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			129.69110	144.772	20.40	0.2538	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			583.42110	547.832	20.76	0.6399	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			217.12110	238.132	20.76	0.3601	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,266.59610	1,218.851	18.83	0.7811	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			178.19610	188.351	18.83	0.2189	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			25.42830	22.877	25.03	0.0257	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,668.12830	5,724.977	25.03	0.9743	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			25.22630	22.692	25.03	0.0255	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,677.92630	5,734.792	25.03	0.9745	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			25.63170	23.064	25.03	0.0259	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,658.33170	5,715.164	25.03	0.9741	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			844.76120	813.354	19.85	0.5115	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			847.16120	875.554	19.85	0.4885	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			66.80680	63.137	25.25	0.0536	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,769.80680	5,825.537	25.25	0.9464	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			150.45820	144.156	25.15	0.0952	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,688.45820	5,742.456	25.15	0.9048	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			150.08080	143.487	25.15	0.0948	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,698.08080	5,751.787	25.15	0.9052	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			150.83950	144.828	25.15	0.0956	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,678.83950	5,733.128	25.15	0.9044	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,682.01180	1,638.837	18.16	0.6350	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			827.31180	845.837	18.16	0.3650	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,676.68410	1,633.648	18.17	0.6337	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			831.98410	850.648	18.17	0.3663	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,687.35390	1,644.041	18.15	0.6363	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			822.65390	841.041	18.15	0.3637	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			354.43730	344.967	23.44	0.1577	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,281.33730	6,329.867	23.44	0.8423	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			353.35050	343.903	23.44	0.1573	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,290.25050	6,338.803	23.44	0.8427	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			355.52710	346.033	23.44	0.1581	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,272.42710	6,320.933	23.44	0.8419	0.00	0	0
Total £ / R Option												0.00	0	21,261
Total £ / R												326,325,007.60	17,708	105,259
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12613		0.12590			0.0000	0.00	0	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12883		0.12862			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13193		0.13170			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13487		0.13463			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,155
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	39.22	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			28,409.60000	28,386.800	39.22	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	39.22	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			29,409.60000	29,386.800	39.22	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	39.22	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			30,409.60000	30,386.800	39.22	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			241.25500	231.175	21.98	0.2626	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,379.35500	1,347.775	21.98	0.7374	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			109.02030	102.358	23.55	0.1306	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,247.12030	2,218.958	23.55	0.8694	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			49.64170	46.003	25.00	0.0636	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,187.74170	3,162.603	25.00	0.9364	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			328.83030	317.225	22.85	0.2540	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,158.53030	2,124.125	22.85	0.7460	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			195.73150	187.386	23.88	0.1622	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,025.43150	2,994.286	23.88	0.8378	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			117.11250	111.722	24.83	0.1028	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,946.81250	3,918.622	24.83	0.8972	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			587.98850	572.900	23.05	0.3418	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,124.78850	2,086.000	23.05	0.6582	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			395.98470	383.271	23.87	0.2464	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,932.78470	2,896.370	23.87	0.7536	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			262.58950	252.768	24.48	0.1741	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,799.38950	3,765.868	24.48	0.8259	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,155
€ / R	On	25/11/2016	Foreign Exchange Future			15.05250		15.00240			0.0000	511,785.00	34	0
€ / R	On	28/11/2016	Foreign Exchange Future			15.05630		15.00240			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.12040		15.06320			0.0000	604,816.00	40	51,248
€ / R	On	31/01/2017	Foreign Exchange Future			15.10510		15.04880			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.37980		15.32330			0.0000	0.00	0	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			15.44240		15.38580			0.0000	386,060.00	25	29,887
€ / R	On	19/06/2017	Foreign Exchange Future			15.81180		15.75360			0.0000	0.00	0	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			16.16320		16.10400			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.51720		16.45400			0.0000	0.00	0	0
Total € / R Future												1,502,661.00	99	161,108
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			22.79960	0.000	14.04	0.0000	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			230.39960	157.500	14.04	1.0000	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			3.56960	0.628	31.91	0.0046	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,241.16960	1,184.328	31.91	0.9954	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,373.33130	1,309.754	22.06	0.9204	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			30.49870	24.185	22.16	0.0658	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,467.29870	1,403.785	22.16	0.9342	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			16.46570	12.783	23.69	0.0358	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,853.26570	1,792.383	23.69	0.9642	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,951.03840	1,890.834	24.16	0.9686	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			14.03480	11.092	24.21	0.0310	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,960.83480	1,900.692	24.21	0.9690	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.45030	0.611	40.88	0.0014	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,737.25030	5,680.211	40.88	0.9986	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			36.53130	30.154	22.06	0.0796	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		0.06730	0.097	40.88	0.0002	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,836.86730	6,779.697	40.88	0.9998	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		14.44530	11.378	24.11	0.0318	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,941.24530	1,880.978	24.11	0.9682	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		14.23840	11.234	24.16	0.0314	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		379.64750	396.271	18.77	0.4525	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		630.84750	591.171	18.77	0.5475	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		415.09370	430.214	19.40	0.4193	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		851.79370	810.414	19.40	0.5807	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,382.96180	3,330.231	23.44	0.9253	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		1,281.38960	1,319.959	17.92	0.7988	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		195.58960	177.559	17.92	0.2012	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,373.49510	3,320.775	23.43	0.9248	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		938.17070	968.192	18.06	0.6849	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		352.37070	325.792	18.06	0.3151	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		411.33480	425.687	19.58	0.3899	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,025.53480	983.287	19.58	0.6101	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		58.76180	62.631	23.44	0.0747	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		180.90970	188.116	21.48	0.1978	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		1,965.10970	1,915.716	21.48	0.8022	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		59.83300	63.723	23.43	0.0758	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,364.03300	3,311.323	23.43	0.9242	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		59.29510	63.175	23.43	0.0752	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		697.55290	716.653	19.23	0.4518	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,203.95290	1,164.853	19.23	0.5482	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		185.51480	192.963	22.79	0.1486	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,611.91480	3,561.163	22.79	0.8514	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		184.92470	192.366	22.80	0.1481	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,621.32470	3,570.566	22.80	0.8519	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		184.33760	191.772	22.82	0.1476	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,630.73760	3,579.972	22.82	0.8524	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,881.12570	1,920.025	17.78	0.8210	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		237.52570	218.225	17.78	0.1790	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,692.37020	3,640.238	22.32	0.7942	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		335.68730	342.749	22.34	0.2053	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,701.68730	3,649.549	22.34	0.7947	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		335.00340	342.060	22.36	0.2049	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,711.00340	3,658.860	22.36	0.7951	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		336.37020	343.438	22.32	0.2058	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		2,398.57550	2,351.709	20.47	0.6246	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call		790.24060	806.548	20.48	0.3745	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put		2,406.24060	2,359.348	20.48	0.6255	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call		794.91190	811.278	20.46	0.3763	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put		2,390.91190	2,344.078	20.46	0.6237	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		792.57550	808.909	20.47	0.3754	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 € / R Option												0.00	0	9,552
Total € / R												1,502,661.00	99	170,660
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.59130		10.54240			0.0000	0.00	0	11,305
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.74530		10.69690			0.0000	0.00	0	10,610
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.92540		10.87550			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.09450		11.04360			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.26700		11.21370			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	22,006
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			123.66610	142.843	16.11	0.4459	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			241.26610	211.543	16.11	0.5541	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			120.11040	138.847	16.13	0.4371	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			247.71040	217.547	16.13	0.5629	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			116.63690	134.939	16.15	0.4283	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			254.23690	223.639	16.15	0.5717	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			59.88850	67.476	17.09	0.1384	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,302.98850	1,262.176	17.09	0.8616	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			58.94560	66.460	17.10	0.1366	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,312.04560	1,271.160	17.10	0.8634	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			58.01800	65.459	17.12	0.1348	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,321.11800	1,280.159	17.12	0.8652	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			162.83100	172.842	16.62	0.2310	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,357.33100	1,317.442	16.62	0.7690	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			165.86770	176.026	16.59	0.2346	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,340.36770	1,300.626	16.59	0.7654	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			164.34330	174.428	16.61	0.2328	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,348.84330	1,309.028	16.61	0.7672	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,405.67180	1,366.427	16.78	0.7038	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			277.33820	288.989	16.80	0.2945	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,413.73820	1,374.489	16.80	0.7055	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			275.41530	287.068	16.81	0.2929	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,421.81530	1,382.568	16.81	0.7071	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			279.27180	290.927	16.78	0.2962	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,163.00260	1,124.674	16.41	0.5904	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			502.46280	517.456	16.39	0.4133	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,148.76280	1,110.456	16.39	0.5867	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			499.57420	514.558	16.40	0.4115	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,155.87420	1,117.558	16.40	0.5885	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			496.70260	511.674	16.41	0.4096	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	22,006
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.55040		10.55230			0.0000	0.00	0	12

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.73790		10.74070			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.95330		10.95570			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.15550		11.15800			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	12
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			2.46780	2.200	27.66	0.0090	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,960.16780	1,961.800	27.66	0.9910	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			2.43440	2.170	27.72	0.0088	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,970.13440	1,971.770	27.72	0.9912	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			2.40170	2.139	27.79	0.0087	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,980.10170	1,981.740	27.79	0.9913	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			31.79600	33.886	20.24	0.0680	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,021.09600	2,025.986	20.24	0.9320	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			31.36660	33.469	20.25	0.0672	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,030.66660	2,035.569	20.25	0.9328	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			30.94310	33.057	20.27	0.0665	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,040.24310	2,045.156	20.27	0.9335	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			291.90520	288.226	17.61	0.3258	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,066.20520	1,064.926	17.61	0.6742	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			289.60770	285.940	17.63	0.3237	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,073.90770	1,072.640	17.63	0.6763	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			287.32590	283.673	17.65	0.3216	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,081.62590	1,080.373	17.65	0.6784	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			613.71340	609.433	16.61	0.5003	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			735.71340	733.934	16.61	0.4997	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			609.78980	605.519	16.62	0.4980	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			741.78980	740.019	16.62	0.5020	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			605.88930	601.628	16.63	0.4957	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			747.88930	746.128	16.63	0.5043	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	12
CF CANDCO	On	19/12/2016	Foreign Exchange Future			318.15690		322.88270			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future												0.00	0	20,000
Total CF CANDCO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.08310		14.03310			0.0000	0.00	0	1,945
CHF / R	On	13/03/2017	Foreign Exchange Future			14.40210		14.35240			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.76920		14.71800			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			15.11780		15.06630			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,945
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			5.23420	4.319	28.86	0.0122	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,652.13420	2,601.219	28.86	0.9878	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			5.17300	4.270	28.91	0.0121	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,662.07300	2,611.170	28.91	0.9879	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			5.11260	4.222	28.95	0.0120	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,672.01260	2,621.122	28.95	0.9880	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			90.55730	91.298	23.79	0.1075	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,788.15730	2,739.198	23.79	0.8925	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			89.92730	90.654	23.80	0.1068	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,797.52730	2,748.554	23.80	0.8932	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			89.30210	90.014	23.81	0.1062	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,806.90210	2,757.914	23.81	0.8938	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			507.58900	518.033	21.17	0.3548	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,659.58900	1,618.833	21.17	0.6452	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			505.30180	515.687	21.19	0.3535	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,667.30180	1,626.487	21.19	0.6465	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			503.02620	513.353	21.20	0.3522	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,675.02620	1,634.153	21.20	0.6478	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			962.50070	981.792	20.22	0.4988	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,276.20070	1,243.992	20.22	0.5012	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			958.95120	978.160	20.23	0.4974	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,282.65120	1,250.360	20.23	0.5026	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			955.42090	974.543	20.24	0.4960	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,289.12090	1,256.743	20.24	0.5040	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,945
CNH / R	On	19/12/2016	Foreign Exchange Future			2.04660		2.04630			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.06520		2.06660			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.09040		2.09240			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.11480		2.11660			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			6.73440	6.183	30.36	0.0116	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,043.73440	4,040.183	30.36	0.9884	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			6.62670	6.098	30.90	0.0112	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,143.62670	4,140.098	30.90	0.9888	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			6.52960	6.022	31.44	0.0109	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,243.52960	4,240.022	31.44	0.9891	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			67.07870	60.158	21.74	0.0598	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,401.07870	4,408.158	21.74	0.9402	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			71.97820	66.712	21.50	0.0660	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,205.97820	4,214.712	21.50	0.9340	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			69.45910	63.337	21.62	0.0628	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,303.45910	4,311.337	21.62	0.9372	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			597.98540	586.738	18.82	0.3265	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,173.98540	2,182.738	18.82	0.6735	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			574.59470	563.657	18.89	0.3161	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,250.59470	2,259.657	18.89	0.6839	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			622.31940	610.763	18.75	0.3371	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,098.31940	2,106.764	18.75	0.6629	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,549.45600	1,553.750	18.63	0.4946	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1,274.82570	1,261.341	18.66	0.4945	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,608.82570	1,613.341	18.66	0.5055	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			1,235.26850	1,222.008	18.70	0.4836	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,669.26850	1,674.008	18.70	0.5164	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1,315.45600	1,301.750	18.63	0.5054	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	28/11/2016	Foreign Exchange Future			2.04210		2.04210			0.0000	0.00	0	0
Total CNH/R Future												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			20.57950	10.019	27.66	0.0476	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			899.57950	889.019	27.66	0.9524	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			29.49590	15.959	25.11	0.0770	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			708.49590	694.959	25.11	0.9230	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			24.48720	12.547	26.38	0.0602	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			803.48720	791.547	26.38	0.9398	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.04080		2.03370			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.08410		2.07710			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.13510		2.12770			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	Put			4,569.55590	4,498.408	33.27	0.9890	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			6.49140	6.335	32.06	0.0113	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,369.49140	4,298.335	32.06	0.9887	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			6.52110	6.369	32.67	0.0112	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,469.52110	4,398.369	32.67	0.9888	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			6.55590	6.408	33.27	0.0110	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			221.55330	230.442	18.73	0.2030	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,250.55330	2,189.442	18.73	0.7970	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			252.26710	261.995	18.56	0.2260	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,081.26710	2,020.995	18.56	0.7740	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			236.43300	245.731	18.65	0.2143	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,165.43300	2,104.731	18.65	0.7857	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			1,375.56530	1,327.123	17.75	0.5219	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			914.89050	939.362	17.80	0.4646	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,437.89050	1,388.362	17.80	0.5354	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			991.55340	1,018.222	17.70	0.4917	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,314.55340	1,267.222	17.70	0.5083	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			952.56530	978.123	17.75	0.4781	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			1.83600		1.83590			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.86800		1.86800			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.90360		1.90360			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.93640		1.93650			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			11.57180	10.470	27.44	0.0223	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,852.57180	2,850.470	27.44	0.9777	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			10.75660	9.705	27.87	0.0206	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,951.75660	2,949.705	27.87	0.9794	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			10.02340	9.018	28.30	0.0190	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,051.02340	3,049.018	28.30	0.9810	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			188.51360	185.980	23.41	0.1577	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,908.51360	2,905.980	23.41	0.8423	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			179.33170	176.904	23.56	0.1507	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,999.33170	2,996.904	23.56	0.8493	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			170.65750	168.335	23.70	0.1441	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,090.65750	3,088.335	23.70	0.8559	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			836.87040	830.240	20.18	0.4271	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,600.87040	1,594.240	20.18	0.5729	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			901.35310	894.766	19.97	0.4524	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,465.35310	1,458.766	19.97	0.5476	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			868.50000	861.888	20.07	0.4396	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,532.50000	1,525.888	20.07	0.5604	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,343.90380	1,338.300	19.47	0.5308	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,378.90380	1,374.300	19.47	0.4692	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,304.71770	1,299.084	19.56	0.5194	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,439.71770	1,435.085	19.56	0.4806	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,266.86910	1,261.203	19.65	0.5081	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,501.86910	1,497.203	19.65	0.4919	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			0.13920		0.13930			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13940		0.13910			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
KES / R	On	19/06/2017	Foreign Exchange Future			0.13950		0.13920			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13950		0.13880			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.02920		9.95200			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.16900		10.09140			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.33080		10.25090			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.48120		10.40010			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			13.70660	16.658	20.63	0.0721	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			911.70660	837.458	20.63	0.9279	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			13.36340	16.252	20.70	0.0704	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			921.36340	847.051	20.70	0.9296	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			13.02940	15.857	20.77	0.0687	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			931.02940	856.656	20.77	0.9313	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			94.42530	107.023	17.99	0.2013	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,093.02530	1,028.023	17.99	0.7987	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			93.17690	105.627	18.01	0.1990	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,101.77690	1,036.627	18.01	0.8010	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			91.78160	104.250	18.04	0.1968	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,110.38160	1,045.250	18.04	0.8032	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			272.17090	295.450	17.17	0.3521	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			961.27090	904.650	17.17	0.6479	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			269.81730	292.910	17.19	0.3497	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			968.91730	912.110	17.19	0.6503	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			267.48460	290.392	17.21	0.3473	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			976.58460	919.592	17.21	0.6527	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			556.34640	591.537	16.90	0.5058	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			736.24640	690.337	16.90	0.4942	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			552.52900	587.538	16.91	0.5034	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			742.42900	696.338	16.91	0.4966	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			560.18770	595.564	16.89	0.5083	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			730.08770	684.364	16.89	0.4917	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.31310		1.30880			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33190		1.32770			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34710		1.34270			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.36070		1.35610			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 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
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Put			912.00000	869.000		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			1,012.00000	969.000		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			1,112.00000	1,069.000		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			923.00000	881.000		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			1,023.00000	981.000		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			1,123.00000	1,081.000		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			373.00000	329.000		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			473.00000	429.000		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			573.00000	529.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Call			0.00000	7.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Put			39.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Put			139.00000	93.000		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			239.00000	193.000		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			1.24380		1.24770			0.0000	0.00	0	2,118
QUANTO £On 13/03/2017 Foreign Exchange Future			1.24680		1.25080			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.24970		1.25370			0.0000	0.00	0	0
QUANTO £On 18/09/2017 Foreign Exchange Future			1.25260		1.25660			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	2,118
Total QUANTO £ / \$									0.00	0	2,118
QUANTO €On 19/12/2016 Foreign Exchange Future			1.06190		1.05790			0.0000	0.00	0	52
QUANTO €On 13/03/2017 Foreign Exchange Future			1.06680		1.06280			0.0000	0.00	0	0
QUANTO €On 19/06/2017 Foreign Exchange Future			1.07210		1.06800			0.0000	0.00	0	0
QUANTO €On 18/09/2017 Foreign Exchange Future			1.07730		1.07330			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	52
Total QUANTO € / \$									0.00	0	52

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/12/2016	Foreign Exchange Future			23,777.23000		23,743.17000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			24,185.16000		24,157.46000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			9.96760		9.94450			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			10.13340		10.10940			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			10.32420		10.29900			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	153
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			1.92180	2.004	27.43	0.0087	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,867.42180	1,844.404	27.43	0.9913	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			1.89140	1.972	27.49	0.0086	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,877.39140	1,854.372	27.49	0.9914	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			1.86160	1.942	27.56	0.0085	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,887.36160	1,864.342	27.56	0.9915	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			108.78790	112.472	17.66	0.2128	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			989.38790	969.072	17.66	0.7872	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			107.35110	110.999	17.68	0.2104	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			997.95110	977.599	17.68	0.7896	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			105.93360	109.543	17.71	0.2081	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,006.53360	986.143	17.71	0.7919	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			410.75830	419.175	16.24	0.4660	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			621.75830	604.975	16.24	0.5340	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			407.12770	415.473	16.25	0.4630	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			628.12770	611.273	16.25	0.5370	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			403.52950	411.801	16.27	0.4600	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			634.52950	617.601	16.27	0.5400	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	153
TRY / R	On	19/12/2016	Foreign Exchange Future			4.10440		4.12660			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.08580		4.10570			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			4.05900		4.07870			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,173.45680	1,195.652	30.50	0.9994	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.05160	0.049	30.54	0.0006	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,183.45160	1,205.649	30.54	0.9994	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.06240	0.056	30.46	0.0007	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,163.46240	1,185.656	30.46	0.9993	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.05680	0.052	30.50	0.0006	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			8.60730	6.466	17.90	0.0415	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	4.86	Put			762.90730	780.666	17.90	0.9585	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			8.29720	6.185	17.92	0.0399	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			772.59720	790.385	17.92	0.9601	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			7.99870	5.916	17.95	0.0383	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			782.29870	800.116	17.95	0.9617	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			128.12990	119.770	16.44	0.3708	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			309.42990	320.770	16.44	0.6292	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			124.86530	116.844	16.46	0.3640	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			316.16530	327.843	16.46	0.6360	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			121.66930	113.981	16.49	0.3572	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			322.96930	334.981	16.49	0.6428	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			1.42710		1.43260			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.38180		1.38770			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32590		1.33490			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27430		1.27880			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,709,748,160.90	114,014	1,136,288
Total Options												44,561,945.60	64,000	2,602,115
Grand Total:												1,754,310,106.50	178,014	3,738,403