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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/11/2016

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			13.81050		14.18620			0.0000	62,340,597.00	4,514	0
\$ / R On 30/11/2016 Foreign Exchange Future			13.81310		14.18620			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			13.82360		14.19970			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			13.82630		14.20240			0.0000	0.00	0	0
\$ / R On 09/12/2016 Foreign Exchange Future			13.83440		14.21080			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.84250		14.21910			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.84520		14.22190			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			13.84800		14.22470			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.85070		14.22750			0.0000	0.00	0	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			13.86160		14.23860			0.0000	845,266,506.40	60,979	417,228
\$ / R On 21/12/2016 Foreign Exchange Future			13.86700		14.24420			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			13.88600		13.94990			0.0000	51,586,490.00	3,715	1,776
\$ / R On 29/12/2016 Foreign Exchange Future			13.88880		14.26650			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			13.90540		14.28390			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			13.92490		14.30420			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.93050		14.31000			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			13.94160		14.32160			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.94440		14.32450			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.95000		14.33030			0.0000	0.00	0	169
\$ / R On 23/01/2017 Foreign Exchange Future			13.95840		14.33900			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.96390		14.34480			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	27/01/2017	Foreign Exchange Future			13.96950		14.35060			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future			13.98060		14.36200			0.0000	265,631.40	19	3,189
\$ / R	On	17/02/2017	Foreign Exchange Future			14.02530		14.40890			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future			14.05160		14.43650			0.0000	0.00	0	2,730
\$ / R	On	13/03/2017	Foreign Exchange Future			14.08930		14.47550			0.0000	41,013,952.30	2,911	173,269
\$ / R	On	31/03/2017	Foreign Exchange Future			14.13780		14.52570			0.0000	325,169.40	23	1,365
\$ / R	On	11/04/2017	Foreign Exchange Future			14.16750		14.55640			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.17020		14.55920			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.17290		14.56190			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.19440		14.58430			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.20520		14.59540			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.35360		14.74880			0.0000	15,889,435.20	1,107	180,812
\$ / R	On	12/07/2017	Foreign Exchange Future			14.41570		14.81290			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.44000		14.83800			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.59730		15.00330			0.0000	72,986.50	5	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			14.68780		15.10230			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.83580		15.26120			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.08760		15.52170			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.33940		15.78210			0.0000	0.00	0	70
Total \$ / R Future												1,016,760,768.20	73,273	794,873
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,386.20000	2,010.500	24.91	1.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	24.91	0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			686.73060	310.500	24.91	1.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			0.53060	0.000	24.91	0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.10590	0.000	24.91	0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,213.90590	5,589.500	24.91	1.0000	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			587.64510	235.519	25.66	0.7851	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			11.44510	32.419	25.66	0.2149	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			494.17150	208.518	22.21	0.5749	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			44.47150	134.919	22.21	0.4251	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			629.27950	316.045	22.33	0.6970	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			26.87950	89.745	22.33	0.3030	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			316.05090	112.629	22.73	0.3616	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			113.65090	286.329	22.73	0.6384	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			138.76150	38.148	24.00	0.1519	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			286.36150	561.848	24.00	0.8481	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			283.32990	109.835	22.82	0.3163	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			182.52990	385.434	22.82	0.6837	0.00	0	30,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			88.46080	30.976	24.77	0.0995	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			619.36080	938.476	24.77	0.9005	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			199.03570	78.021	22.84	0.2176	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			347.13570	602.821	22.84	0.7824	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,590.85590	1,218.170	24.49	0.9645	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			6.15590	10.170	24.49	0.0355	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,581.02870	1,208.363	24.40	0.9638	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	12.65	Put			6.32870	10.363	24.40	0.0362	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,571.20600	1,198.560	24.31	0.9631	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			6.50600	10.560	24.31	0.0369	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			448.73520	225.394	22.74	0.4518	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			171.23520	324.694	22.74	0.5482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			14,038.60000	13,661.600	39.51	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	39.51	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,440.48210	2,063.673	27.58	0.9932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			1.88210	2.073	27.58	0.0068	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,745.02550	1,371.083	23.40	0.9693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			6.42550	9.483	23.40	0.0307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,656.17530	1,283.558	23.00	0.9618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			7.57530	11.958	23.00	0.0382	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,498.79580	1,129.570	22.28	0.9442	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			10.19580	17.970	22.28	0.0558	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,256.98670	895.069	21.17	0.9014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			18.38670	33.469	21.17	0.0986	120,488.76	3,600	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,050.86530	701.633	20.58	0.8376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			32.26530	60.033	20.58	0.1624	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			986.92420	645.673	20.67	0.8090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			38.32420	74.074	20.67	0.1910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			977.86740	637.860	20.68	0.8047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			39.26740	76.260	20.68	0.1953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			968.83040	630.094	20.70	0.8003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			40.23040	78.494	20.70	0.1997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			941.84650	607.078	20.73	0.7870	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			43.24650	85.478	20.73	0.2130	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			932.89530	599.503	20.75	0.7825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			44.29530	87.903	20.75	0.2175	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			888.47920	562.370	20.81	0.7591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			49.87920	100.770	20.81	0.2409	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			818.69150	505.626	20.91	0.7196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			60.09150	124.026	20.91	0.2804	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			801.51000	491.970	20.94	0.7093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			62.91000	130.370	20.94	0.2907	2,346,663.60	18,000	55,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			680.79760	396.602	21.13	0.6289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			92.19760	185.002	21.13	0.3711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			643.30770	367.640	21.19	0.6011	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			104.70770	206.040	21.19	0.3989	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			606.96510	340.108	21.26	0.5730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			118.36510	228.508	21.26	0.4270	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			592.75710	329.498	21.28	0.5617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			124.15710	237.898	21.28	0.4383	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			537.86560	289.335	21.38	0.5167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			149.26560	277.735	21.38	0.4833	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			505.16750	267.290	21.54	0.4889	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			166.56750	305.690	21.54	0.5111	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			443.57750	227.285	21.85	0.4351	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			204.97750	365.685	21.85	0.5649	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			414.71150	209.233	22.01	0.4093	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			226.11150	397.633	22.01	0.5907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			398.01300	198.995	22.10	0.3942	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			239.41300	417.395	22.10	0.6058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			392.54880	195.678	22.13	0.3892	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			243.94880	424.078	22.13	0.6108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			387.13770	192.411	22.16	0.3843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			248.53770	430.811	22.16	0.6157	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			376.47030	186.013	22.23	0.3746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			257.87030	444.413	22.23	0.6254	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call			366.00770	179.802	22.29	0.3650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put			267.40770	458.202	22.29	0.6350	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call			360.85420	176.764	22.32	0.3602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put			272.25420	465.164	22.32	0.6398	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			345.70160	167.918	22.41	0.3462	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			287.10160	486.318	22.41	0.6538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			335.85400	162.237	22.48	0.3371	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			297.25400	500.637	22.48	0.6629	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			321.46400	154.035	22.57	0.3237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			312.86400	522.435	22.57	0.6763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			312.12320	148.773	22.63	0.3149	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			323.52320	537.173	22.63	0.6851	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			290.68770	136.313	22.79	0.2938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			352.08770	574.713	22.79	0.7062	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			278.41480	129.296	22.88	0.2816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			369.81480	597.697	22.88	0.7184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			274.41910	127.031	22.91	0.2776	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			375.81910	605.431	22.91	0.7224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			255.15280	116.236	23.07	0.2584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			406.55280	644.637	23.07	0.7416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			251.43950	114.182	23.10	0.2546	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			412.83950	652.582	23.10	0.7454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			233.54790	104.396	23.26	0.2366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			444.94790	692.796	23.26	0.7634	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			216.75380	95.392	23.41	0.2196	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			478.15380	733.792	23.41	0.7804	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			213.52370	93.680	23.44	0.2163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,209.75680	1,553.243	25.28	0.9559	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			41.71900	13.143	25.69	0.0391	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,283.11900	1,631.543	25.69	0.9609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			40.19830	12.755	25.79	0.0380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,301.59830	1,651.155	25.79	0.9620	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			35.27620	11.500	26.15	0.0343	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	15.57	Put			1,366.67620	1,719.900	26.15	0.9657	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			28.67600	9.815	26.71	0.0293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,470.07600	1,828.215	26.71	0.9707	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			23.81270	8.308	27.33	0.0248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,585.21270	1,946.708	27.33	0.9752	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			23.46700	8.195	27.38	0.0244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,594.86700	1,956.595	27.38	0.9756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			22.13910	7.764	27.59	0.0231	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,633.53910	1,996.164	27.59	0.9769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			21.82020	7.661	27.64	0.0228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,643.22020	2,006.061	27.64	0.9772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			17.86250	6.379	28.35	0.0190	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,779.26250	2,144.779	28.35	0.9810	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			15.32140	5.556	28.92	0.0165	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,886.72140	2,253.956	28.92	0.9835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			13.54790	4.982	29.38	0.0147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,974.94790	2,343.382	29.38	0.9853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			11.69390	4.379	29.94	0.0129	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,083.09390	2,452.779	29.94	0.9871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			10.39470	3.954	30.40	0.0116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,171.79470	2,542.355	30.40	0.9884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			9.50020	3.661	30.76	0.0107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,240.90020	2,612.061	30.76	0.9893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			8.80540	3.432	31.07	0.0100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,300.20540	2,671.832	31.07	0.9900	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			8.58720	3.360	31.17	0.0098	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,319.98720	2,691.760	31.17	0.9902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			7.22830	3.152	32.20	0.0090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,458.62830	2,831.552	32.20	0.9910	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			6.64610	3.130	32.80	0.0088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,528.04610	2,901.530	32.80	0.9912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			6.56770	3.128	32.89	0.0088	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,537.96770	2,911.528	32.89	0.9912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			6.11970	3.113	33.40	0.0086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,597.51970	2,971.513	33.40	0.9914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			5.57880	3.096	34.09	0.0084	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,676.97880	3,051.496	34.09	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			5.33010	3.090	34.43	0.0083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,716.73010	3,091.490	34.43	0.9917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			5.27020	3.089	34.52	0.0083	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,726.67020	3,101.489	34.52	0.9917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			5.03840	3.084	34.86	0.0082	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,766.43840	3,141.484	34.86	0.9918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			4.21520	3.085	38.21	0.0076	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,155.61520	3,531.485	38.21	0.9924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			4.13100	3.099	39.16	0.0075	0.00	0	63,513

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,265.53100	3,641.499	39.16	0.9925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			4.12400	3.101	39.24	0.0074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,275.52400	3,651.501	39.24	0.9926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			4.03130	3.129	40.53	0.0073	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,425.43130	3,801.529	40.53	0.9927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			4.01530	3.136	40.79	0.0073	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,455.41530	3,831.536	40.79	0.9927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			4.00010	3.144	41.05	0.0072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,485.40010	3,861.543	41.05	0.9928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			3.89220	3.224	43.45	0.0070	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,765.29220	4,141.624	43.45	0.9930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			3.88400	3.071	43.45	0.0067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,795.28400	4,171.470	43.45	0.9933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			3.87630	2.924	43.45	0.0064	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,825.27630	4,201.324	43.45	0.9936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			3.86710	2.738	43.45	0.0061	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,865.26710	4,241.138	43.45	0.9939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			3.86270	2.649	43.45	0.0059	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,885.26270	4,261.049	43.45	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3.82610	1.634	43.45	0.0038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,175.22610	4,550.034	43.45	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			3.82440	1.527	43.45	0.0036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,215.22440	4,589.927	43.45	0.9964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			2.26560	0.715	43.45	0.0018	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,653.66560	5,029.115	43.45	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1.96710	0.610	43.45	0.0015	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,743.36710	5,119.010	43.45	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1.90600	0.589	43.45	0.0015	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,763.30600	5,138.989	43.45	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1.50210	0.451	43.45	0.0011	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,912.90210	5,288.851	43.45	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			1.27960	0.377	43.45	0.0010	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,012.67960	5,388.777	43.45	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.61280	0.165	43.45	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,462.01280	5,838.565	43.45	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.56390	0.151	43.45	0.0004	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,511.96390	5,888.551	43.45	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.51010	0.135	43.45	0.0004	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,571.91010	5,948.535	43.45	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.40300	0.103	43.45	0.0003	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,711.80300	6,088.503	43.45	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.32320	0.081	43.45	0.0002	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,841.72320	6,218.481	43.45	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.28190	0.070	43.45	0.0002	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,921.68190	6,298.469	43.45	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.22160	0.053	43.45	0.0002	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		6,061.62160	6,438.453	43.45	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		0.19970	0.047	43.45	0.0001	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,121.59970	6,498.447	43.45	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.09220	0.020	43.45	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,561.49220	6,938.420	43.45	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		0.07720	0.016	43.45	0.0001	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		6,661.47720	7,038.416	43.45	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.06450	0.014	43.45	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		6,761.46450	7,138.413	43.45	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		0.04180	0.008	43.45	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,001.44180	7,378.408	43.45	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		0.03750	0.007	43.45	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,061.43750	7,438.407	43.45	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.00150	0.000	43.45	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		8,771.40150	9,148.400	43.45	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00000	0.000	43.45	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,701.40000	13,078.400	43.45	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		484.92370	742.080	23.44	0.7837	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		186.28590	78.716	23.64	0.1875	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		547.68590	817.116	23.64	0.8125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		177.91360	74.026	23.68	0.1784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		569.31360	842.426	23.68	0.8216	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		169.87780	69.579	23.72	0.1695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		591.27780	867.979	23.72	0.8305	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		162.16730	65.368	23.76	0.1611	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		613.56730	893.768	23.76	0.8389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		159.66880	64.014	23.77	0.1583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		621.06880	902.414	23.77	0.8417	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		136.53200	51.781	23.91	0.1327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		697.93200	990.181	23.91	0.8673	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		132.28980	49.599	23.93	0.1280	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		713.68980	1,007.999	23.93	0.8720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		124.16760	45.481	23.99	0.1190	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		745.56760	1,043.881	23.99	0.8810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		114.66590	40.766	24.05	0.1085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		786.06590	1,089.166	24.05	0.8915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		102.16600	34.903	24.15	0.0950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		843.56600	1,153.303	24.15	0.9050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		98.70850	33.375	24.18	0.0914	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		860.10850	1,171.775	24.18	0.9086	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		82.93850	26.607	24.31	0.0752	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		944.33850	1,265.007	24.31	0.9248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		69.47600	21.121	24.45	0.0615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,030.87600	1,359.521	24.45	0.9385	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		68.24600	20.634	24.46	0.0602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,039.64600	1,369.034	24.46	0.9398	0.00	0	3,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		60.17590	17.907	24.67	0.0529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,101.57590	1,436.307	24.67	0.9471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		48.35680	14.843	25.28	0.0441	0.00	0	26,053
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call		110.15700	41.109	24.30	0.1044	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put		865.95700	1,174.109	24.30	0.8956	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call		813.61270	504.972	20.77	0.7055	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put		69.41270	137.972	20.77	0.2945	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		346.99290	171.633	22.32	0.3416	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		312.79290	514.633	22.32	0.6584	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call		306.49610	147.871	22.60	0.3038	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put		362.29610	580.871	22.60	0.6962	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put		0.00000	354.459	20.54	0.5146	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call		0.00000	300.459	20.54	0.4854	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		291.29600	147.182	22.07	0.2761	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		484.79600	718.382	22.07	0.7239	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		483.72140	277.010	20.59	0.4289	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		299.82140	471.610	20.59	0.5711	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call		768.28690	497.196	19.55	0.6079	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put		164.08690	272.296	19.55	0.3921	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		617.80860	383.566	19.92	0.5062	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		257.80860	403.066	19.92	0.4938	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		55.22980	24.300	24.75	0.0492	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		1,915.22980	2,263.800	24.75	0.9508	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call		483.45580	295.990	20.43	0.4079	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		391.85580	584.390	20.43	0.5921	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		464.93480	285.225	20.56	0.3932	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		420.43480	620.825	20.56	0.6068	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		805.47830	538.996	19.40	0.6071	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		185.17830	298.996	19.40	0.3929	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		601.81920	385.164	19.83	0.4783	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		322.81920	486.764	19.83	0.5217	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		590.86600	380.262	19.95	0.4672	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		346.06600	516.362	19.95	0.5328	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		106.49300	58.529	24.04	0.0967	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,651.69300	1,984.629	24.04	0.9033	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		779.60150	525.612	19.40	0.5771	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		229.00150	356.112	19.40	0.4229	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		452.37020	286.490	20.68	0.3714	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		511.77020	726.990	20.68	0.6286	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		258.61670	159.388	22.16	0.2230	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		966.61670	1,248.788	22.16	0.7770	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		687.29790	458.516	19.63	0.5166	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		305.29790	457.916	19.63	0.4834	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		593.45640	390.384	20.02	0.4595	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		381.45640	559.784	20.02	0.5405	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		590.33990	411.161	20.50	0.4337	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	17/02/2017	Foreign Exchange Option	14.32	Put		501.43990	705.861	20.50	0.5663	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		336.29550	227.775	22.04	0.2695	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		957.39550	1,232.475	22.04	0.7305	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		956.24540	706.582	19.39	0.6103	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		259.74540	394.982	19.39	0.3897	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		1,374.82190	1,068.481	18.82	0.7451	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		149.32190	229.182	18.82	0.2549	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		1,185.84120	904.487	19.03	0.6807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		210.34120	315.187	19.03	0.3193	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		1,045.71590	789.748	19.32	0.6263	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		270.21590	400.448	19.32	0.3737	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,012.29730	762.910	19.40	0.6127	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		286.79730	423.610	19.40	0.3873	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		805.95330	595.037	19.92	0.5185	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		430.45330	605.737	19.92	0.4815	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		704.30240	516.613	20.30	0.4674	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		528.80240	727.313	20.30	0.5326	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		657.56130	481.141	20.49	0.4429	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		582.06130	791.841	20.49	0.5571	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call		639.60700	467.617	20.57	0.4334	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put		604.10700	818.317	20.57	0.5666	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call		613.45260	448.011	20.68	0.4194	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put		637.95260	858.711	20.68	0.5806	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		553.96020	402.443	20.97	0.3856	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		728.46020	963.143	20.97	0.6144	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call		435.60490	313.850	21.66	0.3152	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put		960.10490	1,224.551	21.66	0.6848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		371.66770	267.107	22.12	0.2753	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,126.16770	1,407.806	22.12	0.7247	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		344.80970	247.431	22.35	0.2579	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,209.30970	1,498.131	22.35	0.7421	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		342.47650	245.723	22.37	0.2564	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,216.97650	1,506.423	22.37	0.7436	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		340.15970	244.025	22.39	0.2549	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,224.65970	1,514.725	22.39	0.7451	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call		313.59390	224.630	22.63	0.2373	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put		1,318.09390	1,615.330	22.63	0.7627	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		270.42360	191.945	23.01	0.2074	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,494.92360	1,802.645	23.01	0.7926	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		263.28200	186.539	23.08	0.2023	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,527.78200	1,837.239	23.08	0.7977	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call		252.94750	178.728	23.18	0.1950	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put		1,577.44750	1,889.428	23.18	0.8050	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		190.03480	132.982	23.89	0.1503	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		1,934.53480	2,263.682	23.89	0.8497	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call		156.96460	109.665	24.37	0.1265	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,181.46460	2,520.365	24.37	0.8735	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			132.64890	92.645	24.79	0.1085	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,407.14890	2,753.345	24.79	0.8915	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			112.40180	79.641	25.30	0.0941	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,636.90180	2,990.341	25.30	0.9059	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			91.91910	68.312	26.10	0.0806	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,926.41910	3,289.012	26.10	0.9194	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			54.19800	41.032	28.76	0.0481	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,008.69800	4,381.732	28.76	0.9519	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			53.97710	40.688	28.76	0.0477	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,018.47710	4,391.388	28.76	0.9523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			40.73170	25.185	28.76	0.0314	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,565.23170	4,935.885	28.76	0.9686	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			29.74790	18.027	28.76	0.0233	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,934.24790	5,308.727	28.76	0.9767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			5.82990	3.206	28.76	0.0049	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,770.32990	7,153.906	28.76	0.9951	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			4.94360	2.693	28.76	0.0042	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,949.44360	7,333.393	28.76	0.9958	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,307.49630	1,937.761	19.09	0.9275	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			31.99630	48.461	19.09	0.0725	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			2,026.44750	1,666.064	18.78	0.8922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			50.94750	76.764	18.78	0.1078	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,579.01940	1,251.849	18.71	0.8029	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			103.51940	162.549	18.71	0.1971	0.00	0	91,132
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			639.77550	478.428	20.83	0.4141	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			734.07550	960.628	20.83	0.5859	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			402.10400	559.403	19.65	0.4225	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			1,018.50400	786.903	19.65	0.5775	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			168.00180	123.914	24.62	0.1253	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,628.80180	2,973.714	24.62	0.8747	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,016.98890	786.047	19.66	0.5756	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			407.78890	565.847	19.66	0.4244	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			1,027.20700	795.264	19.66	0.5785	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			405.30700	562.364	19.66	0.4215	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			860.96440	663.439	20.17	0.4997	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			586.66440	779.039	20.17	0.5003	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			234.55880	175.529	23.86	0.1642	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,309.15880	2,640.329	23.86	0.8358	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,157.93000	910.336	19.38	0.6165	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			362.53000	505.136	19.38	0.3835	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			983.70180	765.419	19.81	0.5485	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			488.30180	660.219	19.81	0.4515	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			573.17750	438.178	21.37	0.3589	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,037.77750	1,292.978	21.37	0.6411	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,120.42700	902.660	19.76	0.5527	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		601.62700	779.060	19.76	0.4473	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		823.68600	656.136	20.69	0.4362	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		964.88600	1,192.536	20.69	0.5638	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,183.80410	956.364	19.59	0.5754	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		545.00410	712.764	19.59	0.4246	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		1,146.46750	924.683	19.69	0.5621	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		577.66750	751.083	19.69	0.4379	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		616.11410	489.958	21.63	0.3447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,377.31410	1,646.358	21.63	0.6553	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		1,069.90390	860.084	19.90	0.5340	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		651.10390	836.484	19.90	0.4660	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		988.66740	792.280	20.14	0.5030	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		739.86740	938.680	20.14	0.4970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		544.81710	432.998	22.05	0.3107	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,576.01710	1,859.398	22.05	0.6893	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		648.56540	515.562	21.46	0.3595	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,299.76540	1,561.962	21.46	0.6405	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		618.94110	492.227	21.61	0.3460	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,370.14110	1,638.627	21.61	0.6540	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		493.41990	390.152	22.33	0.2848	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		1,744.61990	2,036.552	22.33	0.7152	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		613.30090	487.701	21.64	0.3434	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,384.50090	1,654.101	21.64	0.6566	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		610.50160	485.456	21.66	0.3420	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,391.70160	1,661.856	21.66	0.6580	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		354.37510	277.894	23.26	0.2129	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,335.57510	2,654.294	23.26	0.7871	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		527.84290	418.969	22.14	0.3022	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		1,629.04290	1,915.369	22.14	0.6978	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		525.46740	416.980	22.16	0.3010	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		1,636.66740	1,923.380	22.16	0.6990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		171.03500	144.299	26.76	0.1127	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,072.23500	4,440.699	26.76	0.8873	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		471.86860	372.148	22.46	0.2737	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		1,823.06860	2,118.548	22.46	0.7263	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		439.48470	345.208	22.67	0.2568	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,950.68470	2,251.608	22.67	0.7432	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		111.75580	79.719	26.76	0.0682	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,072.95580	5,436.119	26.76	0.9318	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		205.66230	170.847	25.56	0.1342	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,506.86230	3,867.247	25.56	0.8658	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		199.15800	165.863	25.76	0.1302	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,600.35800	3,962.263	25.76	0.8698	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,927.91170	1,615.962	18.55	0.7838	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		179.11170	262.362	18.55	0.2162	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,348.42090	1,093.245	19.21	0.6297	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		429.62090	569.645	19.21	0.3703	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		1,323.46950	1,072.670	19.26	0.6219	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		444.66950	589.070	19.26	0.3781	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,358.81250	1,110.616	19.29	0.6150	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		495.91250	644.916	19.29	0.3850	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		251.71960	207.935	25.04	0.1532	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,418.81960	3,772.235	25.04	0.8468	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		1,073.66430	872.100	20.08	0.5116	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		795.66430	992.100	20.08	0.4884	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,716.52160	1,433.374	18.75	0.6698	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		463.22160	586.074	18.75	0.3302	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,710.15140	1,427.651	18.76	0.6682	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		466.85140	590.351	18.76	0.3318	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,435.82840	1,194.628	19.30	0.5940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		984,996.70000	985,402.700	25.88	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,424.04830	2,089.389	17.85	0.8225	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		170.74830	242.089	17.85	0.1775	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		2,231.72440	1,911.036	18.15	0.7861	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		228.42440	313.736	18.15	0.2139	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,844.45970	3,163.132	23.22	0.7691	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,947.69320	1,645.032	18.50	0.7252	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		344.39320	447.732	18.50	0.2748	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		374.11140	312.056	24.19	0.1958	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,370.81140	3,714.756	24.19	0.8042	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.88	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,544.56280	2,852.084	22.80	0.7425	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		460.87260	372.959	23.19	0.2323	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,827.57260	3,145.660	23.19	0.7677	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		459.31520	371.693	23.21	0.2316	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,836.01520	3,154.393	23.21	0.7684	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		457.75970	370.432	23.22	0.2309	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,042.98540	2,328.043	22.06	0.6876	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		561.17990	454.816	22.53	0.2762	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,357.87990	2,657.516	22.53	0.7238	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		523.28360	423.811	22.76	0.2599	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,519.98360	2,826.511	22.76	0.7401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		517.86280	419.384	22.80	0.2575	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		652.52840	817.328	19.30	0.4060	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,383.12050	1,149.532	19.43	0.5782	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		699.82050	872.232	19.43	0.4218	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		1,308.72360	1,085.070	19.63	0.5548	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		775.42360	957.770	19.63	0.4452	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		646.28540	525.343	22.06	0.3124	0.00	0	960
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		1,266.40810	1,052.080	19.94	0.5203	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		974.10810	1,174.280	19.94	0.4797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		1,767.84620	1,493.335	19.14	0.6287	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	14.18	Put			686.64620	837.535	19.14	0.3713	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,006.01670	836.012	21.24	0.4062	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,744.81670	2,000.212	21.24	0.5938	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,819.17040	1,537.592	19.03	0.6412	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			647.97040	791.792	19.03	0.3588	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,784.81500	1,507.865	19.10	0.6328	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			673.61500	822.066	19.10	0.3672	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			723.61380	597.031	22.50	0.3062	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,592.41380	2,891.231	22.50	0.6938	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,595.41580	1,347.056	19.53	0.5849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			834.21580	1,011.256	19.53	0.4151	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,580.73250	1,334.143	19.56	0.5809	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			849.53250	1,028.343	19.56	0.4191	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			701.44530	578.513	22.62	0.2979	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,680.24530	2,982.713	22.62	0.7021	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			855.03610	708.015	21.86	0.3540	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,143.83610	2,422.215	21.86	0.6460	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			790.90660	653.411	22.16	0.3308	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,349.70660	2,637.611	22.16	0.6692	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			687.77900	567.111	22.70	0.2928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,736.57900	3,041.311	22.70	0.7072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			715.45250	590.210	22.54	0.3032	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,624.25250	2,924.410	22.54	0.6968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			709.40790	585.162	22.58	0.3009	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,648.20790	2,949.362	22.58	0.6991	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			560.62820	466.827	23.63	0.2454	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,359.42820	3,691.027	23.63	0.7546	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			691.64690	570.339	22.68	0.2943	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,720.44690	3,024.539	22.68	0.7057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			689.71240	568.725	22.69	0.2936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,728.51240	3,032.925	22.69	0.7064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,283.48450	1,965.497	18.42	0.7429	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			372.28450	479.697	18.42	0.2571	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,263.13040	1,946.429	18.45	0.7389	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			381.93040	490.628	18.45	0.2611	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,871.74730	1,584.967	18.96	0.6536	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			610.54730	749.167	18.96	0.3464	0.00	0	33,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			881.93800	744.627	22.82	0.3295	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,870.23800	3,167.027	22.82	0.6705	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			886.16230	748.226	22.80	0.3309	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,854.46230	3,150.626	22.80	0.6691	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			884.04690	746.427	22.81	0.3302	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,862.34690	3,158.827	22.81	0.6698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,071.34670	918.136	22.83	0.3591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,989.24670	3,278.736	22.83	0.6409	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,069.08290	916.174	22.84	0.3585	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,996.98290	3,286.774	22.84	0.6415	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,727.64700	2,396.355	19.28	0.7287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			585.54700	696.955	19.28	0.2713	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,073.62420	920.096	22.82	0.3598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,981.52420	3,270.697	22.82	0.6402	0.00	0	0
Total \$ / R Option												2,467,152.36	21,600	2,588,502
Total \$ / R												1,019,227,920.56	94,873	3,383,375
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.86160		14.23860			0.0000	110,892.80	8	458
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.08930		14.47550			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.35360		14.74880			0.0000	0.00	0	55
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.59730		15.00330			0.0000	0.00	0	0
Total \$ / R MAXI Future												110,892.80	8	604
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			10,042.45590	3,413.124	24.16	0.0932	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			85,182.45590	116,253.124	24.16	0.9068	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			9,870.84630	3,337.480	24.18	0.0914	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			86,010.84630	117,177.480	24.18	0.9086	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			9,701.95370	3,263.363	24.19	0.0897	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			86,841.95370	118,103.363	24.19	0.9103	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			11,314.23960	8,004.909	25.27	0.0946	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			262,764.23960	298,074.909	25.27	0.9054	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			11,240.18200	7,964.071	25.30	0.0941	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			263,690.18200	299,034.071	25.30	0.9059	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			11,166.66310	7,923.401	25.33	0.0936	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			264,616.66310	299,993.401	25.33	0.9064	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			41,773.25590	32,794.685	22.81	0.2458	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			203,893.25590	234,434.684	22.81	0.7542	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			41,581.57700	32,642.758	22.82	0.2448	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			204,701.57700	235,282.758	22.82	0.7552	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			41,390.47410	32,491.284	22.83	0.2438	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			205,510.47410	236,131.284	22.83	0.7562	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			101,379.10490	83,142.733	20.49	0.4547	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			117,049.10490	139,412.733	20.49	0.5453	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			102,138.10760	83,783.602	20.46	0.4574	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			115,808.10760	138,053.602	20.46	0.5426	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			101,757.87970	83,462.506	20.48	0.4561	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			116,427.87970	138,732.506	20.48	0.5439	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												110,892.80	8	604
£ / R	On	28/11/2016	Foreign Exchange Future			17.14490		17.79800			0.0000	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Future			17.15180		17.64800			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			17.19800		17.69510			0.0000	0.00	0	14

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Future			17.21230		17.70970			0.0000	10,344,592.30	601	44,469
£ / R	On	31/01/2017	Foreign Exchange Future			17.38620		17.89050			0.0000	0.00	0	12
£ / R	On	13/03/2017	Foreign Exchange Future			17.53640		18.04790			0.0000	0.00	0	9,144
£ / R	On	31/03/2017	Foreign Exchange Future			17.60340		18.11780			0.0000	510,498.60	29	31
£ / R	On	25/04/2017	Foreign Exchange Future			17.69980		18.21760			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.90680		18.43170			0.0000	0.00	0	30,240
£ / R	On	18/09/2017	Foreign Exchange Future			18.25270		18.79300			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.59710		19.16510			0.0000	0.00	0	0
Total £ / R Future												10,855,090.90	630	84,035
£ / R	On	28/11/2016	Foreign Exchange Option	17.79	Call			0.00000	0.000	26.42	0.0000	0.00	0	0
£ / R	On	28/11/2016	Foreign Exchange Option	17.79	Put			0.00000	645.100	26.42	1.0000	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			663.81930	264.189	26.78	0.6138	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			35.81930	132.389	26.78	0.3862	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			1,043.40430	623.080	21.46	0.7446	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			48.30430	125.080	21.46	0.2554	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,830.56200	1,344.414	21.47	0.9427	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			10.86200	22.114	21.47	0.0573	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3.83520	2.307	42.69	0.0043	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,934.13520	5,430.007	42.69	0.9957	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			40.35720	14.540	26.77	0.0341	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,720.65720	2,192.240	26.77	0.9659	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.53310	0.160	42.69	0.0004	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,750.83310	7,247.860	42.69	0.9996	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.01270	0.003	42.69	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,230.31270	9,727.703	42.69	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			345.07590	161.510	23.07	0.2812	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			435.37590	749.210	23.07	0.7188	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3.83540	2.275	42.69	0.0043	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,944.13540	5,439.975	42.69	0.9957	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			3.80800	1.375	42.69	0.0027	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,304.10800	5,799.075	42.69	0.9973	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			609.69330	316.766	21.74	0.4715	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			199.99330	404.466	21.74	0.5285	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			4.15790	3.201	36.20	0.0068	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,704.45790	4,200.902	36.20	0.9932	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3.83510	2.339	42.69	0.0044	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,924.13510	5,420.039	42.69	0.9956	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			366.00290	173.172	22.93	0.2975	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			406.30290	710.872	22.93	0.7025	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			271.09540	121.736	23.60	0.2229	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			561.39540	909.436	23.60	0.7771	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			161.46000	64.123	24.33	0.1306	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			861.76000	1,261.823	24.33	0.8694	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,014.05590	611.328	20.81	0.7118	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			64.35590	159.028	20.81	0.2882	0.00	0	1,050

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			724.47220	393.726	21.37	0.5474	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			144.77220	311.426	21.37	0.4526	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			547.83240	278.166	22.00	0.4289	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			238.13240	465.866	22.00	0.5711	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,218.85140	858.494	19.45	0.6620	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			188.35140	332.294	19.45	0.3380	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			22.87720	15.272	26.09	0.0180	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,724.97720	6,228.872	26.09	0.9820	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			22.69220	15.146	26.09	0.0178	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,734.79220	6,238.746	26.09	0.9822	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			23.06360	15.398	26.09	0.0181	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,715.16360	6,218.998	26.09	0.9819	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			813.35450	596.862	20.63	0.4172	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			875.55450	1,173.461	20.63	0.5828	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			63.13680	35.751	25.03	0.0340	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,825.53680	6,315.951	25.03	0.9660	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			144.15630	97.717	25.18	0.0705	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,742.45630	6,220.917	25.18	0.9295	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			143.48740	97.234	25.18	0.0702	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,751.78740	6,230.434	25.18	0.9298	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			144.82810	98.203	25.18	0.0708	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,733.12810	6,211.403	25.18	0.9292	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,638.83730	1,340.493	18.67	0.5663	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			845.83730	1,087.793	18.67	0.4337	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,633.64790	1,336.056	18.67	0.5650	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			850.64790	1,093.356	18.67	0.4350	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,644.04110	1,344.943	18.66	0.5676	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			841.04110	1,082.243	18.66	0.4324	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			344.96670	263.849	23.54	0.1297	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,329.86670	6,816.749	23.54	0.8703	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			343.90350	262.996	23.54	0.1293	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,338.80350	6,825.896	23.54	0.8707	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			346.03300	264.704	23.54	0.1300	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,320.93300	6,807.604	23.54	0.8700	0.00	0	0
Total £ / R Option												0.00	0	21,261
Total £ / R												10,855,090.90	630	105,296
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12317		0.12613			0.0000	0.00	0	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12578		0.12883			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12879		0.13193			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13163		0.13487			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	43.38	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			28,386.80000	28,683.200	43.38	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	43.38	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			29,386.80000	29,683.200	43.38	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	43.38	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			30,386.80000	30,683.200	43.38	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			231.17470	160.730	22.31	0.2018	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,347.77470	1,582.330	22.31	0.7982	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			102.35750	64.927	23.60	0.0921	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,218.95750	2,486.527	23.60	0.9079	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			46.00270	25.802	24.72	0.0402	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,162.60270	3,447.402	24.72	0.9598	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			317.22480	244.256	23.01	0.2112	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,124.12480	2,365.056	23.01	0.7888	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			187.38640	137.761	23.88	0.1294	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,994.28640	3,258.561	23.88	0.8706	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			111.72230	77.675	24.65	0.0781	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,918.62230	4,198.475	24.65	0.9219	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			572.89980	473.905	23.28	0.3013	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,085.99980	2,310.805	23.28	0.6987	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			383.27050	308.989	23.99	0.2122	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,896.37050	3,145.889	23.99	0.7878	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			252.76850	199.595	24.56	0.1468	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,765.86850	4,036.495	24.56	0.8532	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,155
€ / R	On	28/11/2016	Foreign Exchange Future			14.62010		15.05630			0.0000	12,412,464.90	849	0
€ / R	On	19/12/2016	Foreign Exchange Future			14.68270		15.12040			0.0000	8,119,533.10	553	50,912
€ / R	On	23/01/2017	Foreign Exchange Future			14.81790		14.91800			0.0000	5,171,447.10	349	349
€ / R	On	31/01/2017	Foreign Exchange Future			14.67130		15.10510			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.93320		15.37980			0.0000	0.00	0	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			14.99370		15.44240			0.0000	7,646,787.00	510	29,887
€ / R	On	31/03/2017	Foreign Exchange Future			15.05810		15.22750			0.0000	30,116.20	2	2
€ / R	On	19/06/2017	Foreign Exchange Future			15.35020		15.81180			0.0000	5,372,570.00	350	77,772
€ / R	On	18/09/2017	Foreign Exchange Future			15.68660		16.16320			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.01700		16.51720			0.0000	0.00	0	0
Total € / R Future												38,752,918.30	2,613	160,953
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			0.62820	0.000	24.35	0.0000	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,184.32820	1,619.900	24.35	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,309.75370	1,726.739	24.04	0.9706	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			24.18500	8.200	24.56	0.0255	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,403.78500	1,825.500	24.56	0.9745	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			12.78310	4.904	26.64	0.0150	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,792.38310	2,222.204	26.64	0.9850	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,890.83380	2,321.664	27.16	0.9867	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		11.09190	4.314	27.21	0.0132	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,900.69190	2,331.614	27.21	0.9868	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.61060	0.142	42.45	0.0004	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,680.21060	6,117.442	42.45	0.9996	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		30.15370	9.439	24.04	0.0294	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		0.09720	0.018	42.45	0.0001	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,779.69720	7,217.318	42.45	0.9999	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		11.37770	4.414	27.11	0.0135	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,880.97770	2,311.714	27.11	0.9865	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		11.23380	4.364	27.16	0.0133	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call		0.00000	393.202	18.85	0.4813	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put		0.00000	485.302	18.85	0.5187	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		396.27090	236.447	19.49	0.3180	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		591.17090	865.147	19.49	0.6820	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		430.21370	277.373	20.06	0.3093	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		810.41370	1,104.174	20.06	0.6907	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,330.23130	3,751.978	23.78	0.9528	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		1,319.95870	970.499	17.76	0.7071	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		177.55870	276.799	17.76	0.2929	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,320.77500	3,742.276	23.77	0.9524	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		968.19200	684.815	18.29	0.5720	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		325.79200	491.115	18.29	0.4280	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		425.68680	282.720	20.19	0.2926	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		983.28680	1,289.020	20.19	0.7074	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		62.63130	35.678	23.78	0.0472	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		188.11630	118.223	22.03	0.1382	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		1,915.71630	2,294.523	22.03	0.8618	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		63.72310	36.277	23.76	0.0479	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,311.32310	3,732.577	23.76	0.9521	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		63.17500	35.976	23.77	0.0476	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		0.00000	580.294	18.78	0.4826	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		0.00000	742.194	18.78	0.5174	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		716.65300	534.566	19.56	0.3738	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,164.85300	1,444.366	19.56	0.6262	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		192.96340	148.728	23.65	0.1201	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,561.16340	3,978.528	23.65	0.8799	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		192.36630	148.299	23.67	0.1197	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,570.56630	3,988.099	23.67	0.8803	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		191.77220	147.870	23.69	0.1194	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,579.97220	3,997.670	23.69	0.8806	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,920.02540	1,547.165	17.69	0.7595	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		218.22540	306.965	17.69	0.2405	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,640.23750	4,058.985	23.29	0.8230	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		342.74930	285.070	23.31	0.1767	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,649.54930	4,068.470	23.31	0.8233	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		342.06000	284.553	23.33	0.1763	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,658.86000	4,077.953	23.33	0.8237	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			343.43750	285.585	23.29	0.1770	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,351.70910	2,692.909	20.80	0.6755	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			806.54820	647.998	20.81	0.3237	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,359.34820	2,700.998	20.81	0.6763	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			811.27820	651.833	20.79	0.3254	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,344.07820	2,684.833	20.79	0.6746	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			808.90910	649.909	20.80	0.3245	0.00	0	0
Total € / R Option												0.00	0	9,552
Total € / R												38,752,918.30	2,613	170,505
AUS / R	On	19/12/2016	Foreign Exchange Future			10.34850		10.59130			0.0000	0.00	0	11,305
AUS / R	On	13/03/2017	Foreign Exchange Future			10.49710		10.74530			0.0000	241,433.30	23	10,587
AUS / R	On	19/06/2017	Foreign Exchange Future			10.67160		10.92540			0.0000	0.00	0	91
AUS / R	On	18/09/2017	Foreign Exchange Future			10.83330		11.09450			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			10.99160		11.26700			0.0000	0.00	0	0
Total AUS / R Future												241,433.30	23	21,983
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			142.84260	51.073	16.03	0.2261	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			211.54260	362.573	16.03	0.7739	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			138.84720	49.115	16.06	0.2191	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			217.54720	370.615	16.06	0.7809	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			134.93860	47.223	16.08	0.2123	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			223.63860	378.723	16.08	0.7877	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			67.47620	41.229	17.53	0.0930	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,262.17620	1,484.129	17.53	0.9070	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			66.45990	40.589	17.55	0.0917	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,271.15990	1,493.489	17.55	0.9083	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			65.45940	39.958	17.56	0.0904	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,280.15940	1,502.858	17.56	0.9096	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			172.84170	128.177	17.08	0.1833	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,317.44170	1,526.577	17.08	0.8167	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			176.02590	130.562	17.05	0.1863	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,300.62590	1,508.962	17.05	0.8137	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			174.42760	129.364	17.07	0.1848	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,309.02760	1,517.764	17.07	0.8152	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,366.42720	1,563.120	17.06	0.7527	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			288.98880	224.826	17.08	0.2458	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,374.48880	1,571.526	17.08	0.7542	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			287.06810	223.244	17.09	0.2443	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,382.56810	1,579.944	17.09	0.7557	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			290.92720	226.420	17.06	0.2473	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,124.67360	1,299.749	16.59	0.6447	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			517.45590	416.140	16.56	0.3587	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,110.45590	1,284.540	16.56	0.6413	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			514.55840	413.735	16.58	0.3570	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,117.55840	1,292.135	16.58	0.6430	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			511.67360	411.349	16.59	0.3553	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												241,433.30	23	21,983
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.32330		10.55040			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.50510		10.73790			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.71480		10.95330			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.90940		11.15550			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			2.20030	1.260	30.89	0.0053	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,961.80030	2,187.960	30.89	0.9947	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			2.16960	1.255	30.99	0.0053	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,971.76960	2,197.955	30.99	0.9947	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			2.13950	1.250	31.09	0.0052	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,981.73950	2,207.950	31.09	0.9948	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			33.88610	23.602	21.02	0.0497	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,025.98610	2,248.502	21.02	0.9503	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			33.46860	23.400	21.06	0.0493	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,035.56860	2,258.300	21.06	0.9507	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			33.05650	23.201	21.09	0.0489	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,045.15650	2,268.101	21.09	0.9511	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			288.22630	227.184	18.11	0.2734	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,064.92630	1,242.384	18.11	0.7266	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			285.94020	225.367	18.13	0.2715	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,072.64020	1,250.567	18.13	0.7285	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			283.67300	223.563	18.15	0.2697	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,080.37300	1,258.763	18.15	0.7303	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			609.43350	499.802	16.85	0.4423	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			733.93350	870.402	16.85	0.5577	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			605.51880	496.466	16.87	0.4400	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			740.01880	877.066	16.87	0.5600	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			601.62750	493.151	16.88	0.4378	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			746.12750	883.751	16.88	0.5622	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			526.75550		318.15690			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

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 Future			13.66160		14.08310			0.0000	0.00	0	1,945
CHF / R	On	13/03/2017	Foreign Exchange Future			13.96880		14.40210			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.32250		14.76920			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.65790		15.11780			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			4.31900	2.531	33.47	0.0072	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,601.21900	3,020.931	33.47	0.9928	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			4.27000	2.532	33.56	0.0072	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,611.17000	3,030.932	33.56	0.9928	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			4.22160	2.532	33.65	0.0072	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,621.12160	3,040.932	33.65	0.9928	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			91.29760	58.591	24.64	0.0747	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,739.19760	3,139.792	24.64	0.9253	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			90.65400	58.286	24.67	0.0743	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,748.55400	3,149.486	24.67	0.9257	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			90.01390	57.984	24.69	0.0739	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,757.91390	3,159.184	24.69	0.9261	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			518.03300	390.397	21.75	0.2907	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,618.83300	1,937.896	21.75	0.7093	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			515.68710	388.504	21.76	0.2895	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,626.48710	1,946.004	21.76	0.7105	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			513.35300	386.617	21.78	0.2883	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,634.15300	1,954.117	21.78	0.7117	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			981.79220	780.744	20.57	0.4332	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,243.99220	1,502.844	20.57	0.5668	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			978.16040	777.796	20.58	0.4319	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,250.36040	1,509.896	20.58	0.5681	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			974.54250	774.866	20.60	0.4306	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,256.74250	1,516.966	20.60	0.5694	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			1.99520		2.04660			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.01460		2.06520			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.04080		2.09040			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.06310		2.11480			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			6.18300	4.209	34.83	0.0078	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,040.18300	4,552.209	34.83	0.9922	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			6.09800	4.236	35.46	0.0078	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,140.09800	4,652.236	35.46	0.9922	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			6.02210	4.266	36.08	0.0077	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,240.02210	4,752.266	36.08	0.9923	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			60.15750	45.421	23.07	0.0462	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,408.15750	4,899.420	23.07	0.9538	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			66.71240	49.003	22.71	0.0500	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,214.71240	4,703.003	22.71	0.9500	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			63.33680	47.162	22.89	0.0480	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,311.33680	4,801.162	22.89	0.9520	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			586.73760	452.855	19.22	0.2713	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,182.73760	2,544.855	19.22	0.7287	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			563.65660	435.103	19.31	0.2623	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,259.65660	2,627.103	19.31	0.7377	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			610.76350	471.995	19.15	0.2807	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,106.76350	2,463.995	19.15	0.7193	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,553.75010	1,820.498	18.66	0.5536	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1,261.34140	1,016.856	18.70	0.4357	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,613.34140	1,885.856	18.70	0.5643	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			1,222.00750	984.520	18.76	0.4253	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,674.00750	1,953.520	18.76	0.5747	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1,301.75010	1,051.498	18.66	0.4464	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			1.99030		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			10.01920	0.000	21.95	0.0000	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			889.01920	1,397.000	21.95	1.0000	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			15.95870	0.000	21.95	0.0000	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			694.95870	1,197.000	21.95	1.0000	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			12.54670	0.000	21.95	0.0000	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			791.54670	1,297.000	21.95	1.0000	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			1.98210		2.04080			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.02380		2.08410			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.07310		2.13510			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			4,498.40830	5,083.153	38.14	0.9928	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			6.33500	4.277	37.09	0.0076	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,298.33500	4,883.277	37.09	0.9924	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			6.36910	4.212	37.62	0.0074	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,398.36910	4,983.212	37.62	0.9926	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			6.40830	4.153	38.14	0.0072	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			230.44210	129.054	18.94	0.1308	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,189.44210	2,691.054	18.94	0.8692	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			261.99510	151.916	18.90	0.1496	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,020.99510	2,513.916	18.90	0.8504	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			245.73120	140.076	18.92	0.1399	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,104.73120	2,602.076	18.92	0.8601	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			978.12330	720.207	18.07	0.3930	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,327.12330	1,689.207	18.07	0.6070	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			939.36190	690.751	18.14	0.3806	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,388.36190	1,759.750	18.14	0.6194	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			1,018.22200	750.849	18.00	0.4057	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,267.22200	1,619.849	18.00	0.5943	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			1.78740		1.83600			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.81810		1.86800			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.85300		1.90360			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.88450		1.93640			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			10.47020	6.619	31.87	0.0141	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,850.47020	3,332.619	31.87	0.9859	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			9.70500	6.509	32.54	0.0136	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,949.70500	3,432.509	32.54	0.9864	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			9.01800	6.412	33.22	0.0132	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,049.01800	3,532.412	33.22	0.9868	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			185.97950	132.962	24.47	0.1197	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,905.97950	3,351.962	24.47	0.8803	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			176.90400	126.650	24.63	0.1144	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,996.90400	3,445.650	24.63	0.8856	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			168.33520	122.960	24.91	0.1107	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,088.33520	3,541.960	24.91	0.8893	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			830.24000	659.283	20.86	0.3638	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,594.24000	1,929.283	20.86	0.6362	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			894.76620	709.814	20.61	0.3865	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,458.76620	1,779.814	20.61	0.6135	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			861.88800	684.026	20.74	0.3750	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,525.88800	1,854.026	20.74	0.6250	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,338.29990	1,099.100	19.87	0.4707	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,374.29990	1,654.100	19.87	0.5293	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,299.08450	1,066.213	19.97	0.4598	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,435.08450	1,721.213	19.97	0.5402	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,261.20330	1,034.393	20.07	0.4491	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,497.20330	1,789.393	20.07	0.5509	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			0.13570		0.13920			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13570		0.13940			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13580		0.13950			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13580		0.13950			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			9.79160		10.02920			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.92600		10.16900			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.08260		10.33080			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.22650		10.48120			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			16.65830	8.384	23.77	0.0382	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			837.45830	1,066.784	23.77	0.9618	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			16.25150	8.178	23.84	0.0373	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			847.05150	1,076.578	23.84	0.9627	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			15.85650	7.978	23.90	0.0364	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			856.65650	1,086.378	23.90	0.9636	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			107.02310	70.044	18.59	0.1441	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,028.02310	1,234.044	18.59	0.8559	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			105.62670	69.029	18.61	0.1423	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,036.62670	1,243.029	18.61	0.8577	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			104.25030	68.029	18.63	0.1405	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,045.25030	1,252.029	18.63	0.8595	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			295.45010	225.680	17.66	0.2899	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			904.65010	1,083.081	17.66	0.7101	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			292.91020	223.703	17.68	0.2877	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			912.11020	1,091.103	17.68	0.7123	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			290.39220	221.744	17.70	0.2856	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			919.59220	1,099.144	17.70	0.7144	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			591.53670	470.419	16.97	0.4416	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			690.33670	823.919	16.97	0.5584	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			587.53800	467.056	16.98	0.4392	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			696.33800	830.556	16.98	0.5608	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			595.56380	473.802	16.96	0.4440	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			684.36380	817.301	16.96	0.5560	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 NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.29060		1.31310			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.30650		1.33190			0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.32250		1.34710			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.33780		1.36070			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Put			869.00000	1,094.000		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			969.00000	1,194.000		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			1,069.00000	1,294.000		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			881.00000	1,135.000		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			981.00000	1,235.000		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			1,081.00000	1,335.000		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			329.00000	575.000		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			429.00000	675.000		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			529.00000	775.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Call			7.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.36	Put			0.00000	222.000		1.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Option	1.37	Put			93.00000	322.000		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			193.00000	422.000		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			1.24170		1.24380			0.0000	0.00	0	2,118
QUANTO £ On 13/03/2017 Foreign Exchange Future			1.24470		1.24680			0.0000	0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.24750		1.24970			0.0000	0.00	0	0
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.25040		1.25260			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	2,118
Total QUANTO £ / \$									0.00	0	2,118

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.05920		1.06190			0.0000	0.00	0	52
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06420		1.06680			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06940		1.07210			0.0000	0.00	0	0
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07460		1.07730			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	52
Total QUANTO € / \$												0.00	0	52
RAIN	On	19/12/2016	Foreign Exchange Future			23,138.29000		23,777.23000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			23,536.13000		24,185.16000			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			9.71180		9.96760			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			9.87200		10.13340			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			10.05660		10.32420			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			2.00360	1.074	31.06	0.0048	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,844.40360	2,099.274	31.06	0.9952	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			1.97220	1.066	31.15	0.0048	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,854.37220	2,109.266	31.15	0.9952	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			1.94160	1.057	31.24	0.0047	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,864.34160	2,119.257	31.24	0.9953	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			112.47230	72.622	18.43	0.1501	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			969.07230	1,190.622	18.43	0.8499	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			110.99860	71.556	18.44	0.1482	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			977.59860	1,199.556	18.44	0.8518	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			109.54300	70.503	18.46	0.1463	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			986.14300	1,208.503	18.46	0.8537	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			419.17530	316.711	16.74	0.3856	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			604.97530	770.111	16.74	0.6144	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			415.47330	313.812	16.76	0.3829	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			611.27330	777.211	16.76	0.6171	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			411.80110	310.938	16.77	0.3801	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			617.60110	784.338	16.77	0.6199	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			4.03080		4.10440			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.01470		4.08580			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.99010		4.05900			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 TRY / R Future												0.00	0	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,195.65220	1,269.214	31.68	0.9998	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.04860	0.012	31.68	0.0002	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,205.64860	1,279.212	31.68	0.9998	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.05600	0.015	31.68	0.0002	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,185.65600	1,259.215	31.68	0.9998	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.05220	0.014	31.68	0.0002	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			6.46630	5.756	19.27	0.0362	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			780.66630	851.056	19.27	0.9638	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			6.18530	5.823	19.48	0.0362	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			790.38530	861.123	19.48	0.9638	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			5.91610	5.891	19.69	0.0363	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			800.11610	871.191	19.69	0.9637	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			119.76980	95.428	16.51	0.3191	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			320.76980	365.328	16.51	0.6809	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			116.84350	92.978	16.53	0.3127	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			327.84350	372.878	16.53	0.6873	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			113.98100	90.586	16.56	0.3064	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			334.98100	380.486	16.56	0.6936	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			1.38180		1.42710			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33750		1.38180			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.28410		1.32590			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.23800		1.27430			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 066 721 103.50	76,547	1,119,288
Total Options												2 467 152.36	21,600	2,619,315
Grand Total:												1,069,188,255.86	98,147	3,738,603