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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/11/2016 Foreign Exchange Future			14.18950		14.23800			0.0000	0.00	0	6,290
\$ / R On 30/11/2016 Foreign Exchange Future			14.18690		14.24120			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			14.20040		14.24910			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.20310		14.25220			0.0000	0.00	0	0
\$ / R On 09/12/2016 Foreign Exchange Future			14.21130		14.26170			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.21960		14.27110			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.22230		14.27420			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			14.22510		14.27730			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.22780		14.28050			0.0000	512,200.80	36	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			14.23880		14.29300			0.0000	227,165,815.20	15,954	403,387
\$ / R On 21/12/2016 Foreign Exchange Future			14.24430		14.29930			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.26650		14.32380			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.28400		14.33910			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.30450		14.35690			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.31040		14.36200			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.32210		14.37210			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.32500		14.37470			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.33080		14.37980			0.0000	0.00	0	169
\$ / R On 23/01/2017 Foreign Exchange Future			14.33960		14.38740			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.34550		14.39250			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			14.35130		14.39760			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2017	Foreign Exchange Future			14.36290		14.40840			0.0000	0.00	0	3,189
\$ / R	On	17/02/2017	Foreign Exchange Future			14.41010		14.46260			0.0000	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Future			14.43790		14.49440			0.0000	0.00	0	2,105
\$ / R	On	13/03/2017	Foreign Exchange Future			14.47690		14.53260			0.0000	767,275.70	53	173,420
\$ / R	On	31/03/2017	Foreign Exchange Future			14.52700		14.58090			0.0000	2,411,482.00	166	1,342
\$ / R	On	11/04/2017	Foreign Exchange Future			14.55760		14.61050			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.56030		14.61320			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.56310		14.61590			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.58540		14.63740			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.59650		14.64810			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.74990		14.79910			0.0000	2,507,483.00	170	158,395
\$ / R	On	12/07/2017	Foreign Exchange Future			14.81430		14.86460			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.83950		14.89030			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			15.00480		15.05930			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			15.10300		15.16080			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.26060		15.32210			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.51790		15.58150			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.77510		15.84090			0.0000	0.00	0	70
Total \$ / R Future												233,364,256.70	16,379	762,632
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,438.00000	2,389.500	28.13	1.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	28.13	0.0000	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			749.85030	697.554	28.45	0.9543	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			11.85030	8.054	28.45	0.0457	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.19630	0.130	87.77	0.0004	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,162.19630	5,210.630	87.77	0.9996	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			650.99800	595.206	24.27	0.9114	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			19.79800	18.306	24.27	0.0886	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			552.56340	504.893	21.28	0.8135	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			53.46340	54.493	21.28	0.1865	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			681.77240	632.709	20.23	0.8852	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			29.57240	29.609	20.23	0.1148	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			377.47100	337.296	21.67	0.6503	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			125.27100	134.195	21.67	0.3497	0.00	0	15,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			197.67530	170.045	22.88	0.4101	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			295.47530	316.945	22.88	0.5899	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			336.75800	303.447	21.79	0.5730	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			185.05800	202.147	21.79	0.4270	0.00	0	30,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			118.41210	102.228	22.96	0.2442	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			597.31210	632.628	22.96	0.7558	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			239.56250	214.142	21.66	0.4269	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			335.36250	361.842	21.66	0.5731	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,643.47750	1,591.001	24.73	0.9808	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			6.17750	5.901	24.73	0.0192	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,633.63470	1,581.158	24.69	0.9803	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			6.33470	6.058	24.69	0.0197	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,623.79570	1,571.319	24.64	0.9798	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			6.49570	6.219	24.64	0.0202	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			492.82190	456.307	22.03	0.6553	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			162.32190	178.507	22.03	0.3447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			14,093.00000	14,038.800	36.35	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	36.35	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,494.67550	2,440.791	28.78	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			1.67550	1.991	28.78	0.0057	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,798.45980	1,744.950	24.20	0.9816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			5.45980	6.150	24.20	0.0184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,709.40460	1,655.972	23.61	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			6.40460	7.172	23.61	0.0215	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,551.54970	1,498.283	22.56	0.9713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			8.54970	9.483	22.56	0.0287	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,308.92260	1,256.381	21.63	0.9491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			15.92260	17.581	21.63	0.0509	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,102.13770	1,051.000	21.25	0.9136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			29.13770	32.200	21.25	0.0864	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,037.98310	987.456	21.12	0.8989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			34.98310	38.656	21.12	0.1011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,028.89510	978.463	21.10	0.8966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			35.89510	39.663	21.10	0.1034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,019.82810	969.492	21.09	0.8943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			36.82810	40.692	21.09	0.1057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			992.75220	942.716	21.03	0.8873	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			39.75220	43.916	21.03	0.1127	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			983.76960	933.839	21.02	0.8848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			40.76960	45.039	21.02	0.1152	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			939.19830	889.819	20.93	0.8720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			46.19830	51.019	20.93	0.1280	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			869.15430	820.771	20.78	0.8494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			56.15430	61.971	20.78	0.1506	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			851.90680	803.796	20.75	0.8433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			58.90680	64.996	20.75	0.1567	0.00	0	37,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			728.03340	684.076	20.81	0.7889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			85.03340	95.276	20.81	0.2111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			689.67750	646.804	20.89	0.7682	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			96.67750	108.005	20.89	0.2318	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			652.41320	610.675	20.96	0.7467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			109.41320	121.875	20.96	0.2533	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			637.82170	596.552	20.99	0.7379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			114.82170	127.752	20.99	0.2621	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			581.30730	541.982	21.11	0.7015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			138.30730	153.182	21.11	0.2985	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			547.53120	509.472	21.19	0.6780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			154.53120	170.672	21.19	0.3220	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			483.65210	448.221	21.34	0.6296	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			190.65210	209.421	21.34	0.3704	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			453.58340	419.500	21.41	0.6050	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			210.58340	230.700	21.41	0.3950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			436.14640	402.881	21.46	0.5901	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			223.14640	244.081	21.46	0.4099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			430.43360	397.443	21.47	0.5851	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			227.43360	248.643	21.47	0.4149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			424.77270	392.056	21.49	0.5802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			231.77270	253.256	21.49	0.4198	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			413.60250	381.435	21.52	0.5702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			240.60250	262.635	21.52	0.4298	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call			402.63440	371.017	21.55	0.5603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put			249.63440	272.217	21.55	0.4397	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call			397.22600	365.883	21.56	0.5553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put			254.22600	277.083	21.56	0.4447	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			381.30330	350.788	21.61	0.5404	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			268.30330	291.988	21.61	0.4596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			370.93970	340.976	21.64	0.5305	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			277.93970	302.176	21.64	0.4695	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			355.76850	326.633	21.68	0.5157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			292.76850	317.833	21.68	0.4843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			345.90500	317.318	21.71	0.5058	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			302.90500	328.518	21.71	0.4942	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			322.11210	296.020	21.86	0.4815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			329.11210	357.220	21.86	0.5185	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			309.16710	283.820	21.96	0.4672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			346.16710	375.020	21.96	0.5328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			304.94890	279.848	21.99	0.4624	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			351.94890	381.048	21.99	0.5376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			284.57090	260.683	22.14	0.4391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			381.57090	411.883	22.14	0.5609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			280.63620	256.988	22.17	0.4345	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			387.63620	418.188	22.17	0.5655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			261.64950	239.173	22.32	0.4118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			418.64950	450.373	22.32	0.5882	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			243.77500	222.438	22.47	0.3899	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			450.77500	483.638	22.47	0.6101	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			240.33030	219.216	22.50	0.3855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			52.93440	45.022	25.08	0.1038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,259.93440	1,306.222	25.08	0.8962	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			47.31970	39.918	25.24	0.0934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,324.31970	1,371.118	25.24	0.9066	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			39.66530	33.012	25.48	0.0789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,426.66530	1,474.212	25.48	0.9211	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			32.70130	27.406	25.88	0.0665	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	15.80	Put			1,539.70130	1,588.606	25.88	0.9335	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			32.17710	26.997	25.92	0.0656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,549.17710	1,598.197	25.92	0.9344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			30.16530	25.424	26.06	0.0620	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,587.16530	1,636.624	26.06	0.9380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			29.68240	25.047	26.09	0.0612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,596.68240	1,646.247	26.09	0.9388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			23.68500	20.351	26.59	0.0504	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,730.68500	1,781.551	26.59	0.9496	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			19.84730	17.332	26.98	0.0433	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,836.84730	1,888.532	26.98	0.9567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			17.18300	15.225	27.29	0.0383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,924.18300	1,976.425	27.29	0.9617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			14.41880	13.024	27.68	0.0330	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,031.41880	2,084.224	27.68	0.9670	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			12.50080	11.485	28.00	0.0293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,119.50080	2,172.685	28.00	0.9707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			11.19320	10.427	28.25	0.0267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,188.19320	2,241.627	28.25	0.9733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			10.18580	9.607	28.46	0.0246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,247.18580	2,300.807	28.46	0.9754	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			9.87130	9.350	28.53	0.0240	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,266.87130	2,320.550	28.53	0.9760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			7.93650	7.753	29.02	0.0200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,404.93650	2,458.953	29.02	0.9800	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			7.12280	7.072	29.27	0.0183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,474.12280	2,528.272	29.27	0.9817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			7.01400	6.980	29.30	0.0181	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,484.01400	2,538.180	29.30	0.9819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			6.39660	6.458	29.52	0.0168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,543.39660	2,597.658	29.52	0.9832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			5.66140	5.830	29.80	0.0152	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,622.66140	2,677.030	29.80	0.9848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			5.32810	5.543	29.94	0.0144	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,662.32810	2,716.743	29.94	0.9856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			5.24800	5.473	29.97	0.0143	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,672.24800	2,726.673	29.97	0.9857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			4.94040	5.206	30.11	0.0136	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,711.94040	2,766.406	30.11	0.9864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			3.66430	4.253	32.53	0.0106	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,100.66430	3,155.453	32.53	0.9894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			3.56070	4.152	33.32	0.0101	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,210.56070	3,265.352	33.32	0.9899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			3.55190	4.143	33.39	0.0101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,220.55190	3,275.343	33.39	0.9899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			3.43400	4.029	34.45	0.0096	0.00	0	15,100

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	17.66	Put			3,370.43400	3,425.229	34.45	0.9904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			3,413.10	4.009	34.67	0.0095	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,400.41310	3,455.209	34.67	0.9905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			3,393.10	3.990	34.88	0.0094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,430.39310	3,485.190	34.88	0.9906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			3,241.20	3.848	36.88	0.0086	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,710.24120	3,765.048	36.88	0.9914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			3,228.20	3.836	37.09	0.0086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,740.22820	3,795.036	37.09	0.9914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			3,216.00	3.825	37.30	0.0085	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,770.21600	3,825.025	37.30	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			3,200.50	3.811	37.59	0.0084	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,810.20050	3,865.012	37.59	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			3,193.10	3.805	37.73	0.0084	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,830.19310	3,885.005	37.73	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,111.50	3.738	39.79	0.0079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,120.11150	4,174.938	39.79	0.9921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			3,103.60	3.732	40.08	0.0078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,160.10360	4,214.932	40.08	0.9922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			1,932.00	2.199	40.80	0.0047	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,598.93200	4,653.399	40.80	0.9953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1,667.60	1.908	40.80	0.0042	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,688.66760	4,743.108	40.80	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1,613.70	1.848	40.80	0.0040	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,708.61370	4,763.048	40.80	0.9960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1,259.10	1.454	40.80	0.0032	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,858.25910	4,912.654	40.80	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			1,065.40	1.238	40.80	0.0028	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,958.06540	5,012.438	40.80	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0,494.40	0,590	40.80	0.0014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,407.49440	5,461.790	40.80	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0,453.20	0,543	40.80	0.0013	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,457.45320	5,511.743	40.80	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0,408.20	0,491	40.80	0.0012	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,517.40820	5,571.691	40.80	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0,319.20	0,387	40.80	0.0010	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,657.31920	5,711.587	40.80	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0,253.50	0,310	40.80	0.0008	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,787.25350	5,841.510	40.80	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0,219.80	0,270	40.80	0.0007	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,867.21980	5,921.470	40.80	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0,170.90	0,212	40.80	0.0005	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,007.17090	6,061.412	40.80	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0,153.30	0,191	40.80	0.0005	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,067.15330	6,121.391	40.80	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0,068.40	0,088	40.80	0.0002	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,507.06840	6,561.288	40.80	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		0.05670	0.073	40.80	0.0002	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		6,607.05670	6,661.273	40.80	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.04700	0.061	40.80	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		6,707.04700	6,761.261	40.80	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		0.02990	0.040	40.80	0.0001	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,947.02990	7,001.240	40.80	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		0.02660	0.035	40.80	0.0001	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,007.02660	7,061.236	40.80	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.00090	0.001	40.80	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		8,717.00090	8,771.201	40.80	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00000	0.000	40.80	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,647.00000	12,701.200	40.80	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		457.33030	490.416	22.50	0.6145	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		211.20020	192.026	22.77	0.3481	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		518.20020	553.226	22.77	0.6519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		202.20980	183.656	22.86	0.3361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		539.20980	574.856	22.86	0.6639	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		193.56530	175.616	22.95	0.3245	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		560.56530	596.816	22.95	0.6755	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		185.25560	167.897	23.05	0.3131	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		582.25560	619.097	23.05	0.6869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		182.55840	165.393	23.08	0.3094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		589.55840	626.593	23.08	0.6906	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		157.49220	142.176	23.38	0.2738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		664.49220	703.376	23.38	0.7262	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		152.87690	137.910	23.44	0.2671	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		679.87690	719.110	23.44	0.7329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		144.02130	129.735	23.56	0.2541	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		711.02130	750.936	23.56	0.7459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		133.62540	120.156	23.71	0.2385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		750.62540	791.356	23.71	0.7615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		120.25710	107.610	23.90	0.2177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		807.25710	848.809	23.90	0.7823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		116.67750	104.163	23.95	0.2119	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		823.67750	865.363	23.95	0.7881	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		99.84460	88.396	24.17	0.1849	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		906.84460	949.596	24.17	0.8151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		85.31980	74.862	24.40	0.1608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		992.31980	1,036.062	24.40	0.8392	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		83.98330	73.620	24.42	0.1585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,000.98330	1,044.820	24.42	0.8415	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		75.17470	65.456	24.58	0.1434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,062.17470	1,106.656	24.58	0.8566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		62.10850	53.413	24.85	0.1204	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,169.10850	1,214.613	24.85	0.8796	0.00	0	31,590

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	15.48	Call		54.65630	46.592	25.03	0.1069	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,241.65630	1,287.792	25.03	0.8931	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call		0.00000	114.295	23.83	0.2220	2,285,896.00	20,000	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put		0.00000	869.995	23.83	0.7780	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call		0.00000	814.634	20.63	0.8376	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put		0.00000	70.334	20.63	0.1624	1,406,688.00	20,000	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		379.64190	350.049	21.55	0.5281	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		290.34190	315.749	21.55	0.4719	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call		0.00000	309.777	21.76	0.4855	6,195,542.00	20,000	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put		0.00000	365.477	21.76	0.5145	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		315.64390	290.139	21.37	0.4323	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		451.84390	483.639	21.37	0.5677	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		517.91710	481.720	20.17	0.5892	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		278.81710	297.720	20.17	0.4108	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call		809.35580	765.850	19.34	0.7424	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put		152.45580	161.350	19.34	0.2576	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		654.61120	615.379	19.67	0.6505	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		242.61120	254.979	19.67	0.3495	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		64.21240	52.008	23.97	0.0913	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		1,872.21240	1,911.608	23.97	0.9087	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call		515.32970	481.289	19.80	0.5489	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		373.22970	389.189	19.80	0.4511	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		496.05590	462.790	19.87	0.5316	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		401.35590	417.790	19.87	0.4684	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		844.91220	802.759	19.08	0.7340	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		175.11220	181.959	19.08	0.2660	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		636.15370	599.214	19.40	0.6140	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		308.75370	319.615	19.40	0.3860	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		625.09040	588.285	19.46	0.6007	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		332.59040	342.785	19.46	0.3993	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		119.14480	105.521	23.23	0.1538	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,616.64480	1,650.021	23.23	0.8462	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		817.47810	777.092	19.08	0.7020	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		219.87810	225.792	19.08	0.2980	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		481.73170	450.565	19.96	0.4972	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		494.13170	509.265	19.96	0.5028	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		279.67100	258.680	21.33	0.3170	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		941.27100	965.780	21.33	0.6830	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		723.18100	686.024	19.27	0.6430	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		294.78100	303.124	19.27	0.3570	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		627.35600	592.382	19.49	0.5869	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		368.95600	379.482	19.49	0.4131	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		628.41730	594.013	19.82	0.5451	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		485.81730	503.913	19.82	0.4549	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		363.19730	339.850	21.17	0.3590	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		930.59730	959.750	21.17	0.6410	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			1,006.68050	960.791	18.91	0.7129	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			252.28050	262.891	18.91	0.2871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			0.00000	1,378.410	18.73	0.8203	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			0.00000	151.510	18.73	0.1797	15,151.03	100	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			1,237.29330	1,190.044	18.84	0.7673	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			204.69330	213.144	18.84	0.2327	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			1,095.44440	1,050.416	18.94	0.7206	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			262.84440	273.515	18.94	0.2794	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,061.55180	1,017.121	18.96	0.7085	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			278.95180	290.221	18.96	0.2915	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			850.81380	811.311	19.41	0.6186	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			418.21380	434.411	19.41	0.3814	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			746.32050	709.839	19.69	0.5667	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			513.72050	532.939	19.69	0.4333	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			698.10920	663.159	19.83	0.5412	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			565.50920	586.259	19.83	0.4588	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			0.00000	645.226	19.89	0.5310	64,522.57	100	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			0.00000	608.326	19.89	0.4690	60,832.57	100	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			652.51120	619.095	19.97	0.5159	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			619.91120	642.195	19.97	0.4841	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			590.17720	559.534	20.24	0.4792	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			707.57720	732.634	20.24	0.5208	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			466.81870	440.882	20.87	0.3997	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			934.21870	963.982	20.87	0.6003	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			399.75820	376.676	21.28	0.3528	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,097.15820	1,129.776	21.28	0.6472	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			371.33790	349.639	21.49	0.3320	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,178.73790	1,212.739	21.49	0.6680	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			368.88580	347.290	21.51	0.3302	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,186.28580	1,220.390	21.51	0.6698	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			366.44750	344.955	21.53	0.3284	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,193.84750	1,228.055	21.53	0.6716	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			338.48830	318.178	21.76	0.3071	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,285.88830	1,321.279	21.76	0.6929	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			292.91220	274.620	22.18	0.2714	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,460.31220	1,497.720	22.18	0.7286	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			285.35350	267.408	22.25	0.2653	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,492.75350	1,530.508	22.25	0.7347	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			274.40560	256.970	22.37	0.2564	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,541.80560	1,580.070	22.37	0.7436	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			207.84110	193.155	23.07	0.2008	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,895.24110	1,936.255	23.07	0.7992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			172.37780	159.484	23.50	0.1700	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,139.77780	2,182.584	23.50	0.8300	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			146.18020	134.702	23.89	0.1465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,363.58020	2,407.802	23.89	0.8535	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			124.27250	114.046	24.28	0.1262	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,591.67250	2,637.146	24.28	0.8738	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			102.00760	93.135	24.76	0.1051	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,879.40760	2,926.235	24.76	0.8949	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			59.69290	48.339	26.68	0.0567	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,957.09290	4,001.440	26.68	0.9433	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			59.44680	48.076	26.69	0.0564	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,966.84680	4,011.176	26.69	0.9436	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			45.85040	34.003	27.40	0.0409	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,513.25040	4,557.103	27.40	0.9591	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			33.74700	24.403	27.40	0.0305	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,881.14700	4,927.503	27.40	0.9695	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			6.88490	4.353	27.40	0.0065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,714.28490	6,767.453	27.40	0.9935	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			5.86200	3.655	27.40	0.0055	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,893.26200	6,946.755	27.40	0.9945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,365.54850	2,312.564	19.90	0.9483	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			32.94850	35.663	19.90	0.0517	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			2,084.15700	2,031.463	19.45	0.9243	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			51.55700	54.563	19.45	0.0757	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,635.02750	1,582.442	18.71	0.8651	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			102.42750	105.542	18.71	0.1349	0.00	0	91,132
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			676.61780	645.647	20.17	0.5023	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			715.71780	738.646	20.17	0.4977	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			1,063.27150	1,023.918	19.19	0.6651	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			392.77150	406.318	19.19	0.3349	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			182.35100	170.896	23.82	0.1615	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,589.15100	2,630.596	23.82	0.8385	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,061.59620	1,022.355	19.21	0.6629	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			398.39620	412.055	19.21	0.3371	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			1,071.93590	1,032.687	19.21	0.6653	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			396.03590	409.587	19.21	0.3347	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			901.47080	866.935	19.65	0.5851	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			574.07080	591.535	19.65	0.4149	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			251.91880	238.491	23.16	0.2078	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,273.81880	2,311.991	23.16	0.7922	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,204.31790	1,163.264	18.99	0.6982	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			356.21790	366.764	18.99	0.3018	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,026.16980	989.518	19.34	0.6329	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			478.06980	493.018	19.34	0.3671	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			605.11690	579.308	20.70	0.4336	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,017.01690	1,042.808	20.70	0.5664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,161.59080	1,126.756	19.35	0.6252	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			592.49080	606.856	19.35	0.3748	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			859.35020	830.345	20.20	0.5056	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			950.25020	970.445	20.20	0.4944	0.00	0	1,297

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,225.86030	1,190.005	19.19	0.6477	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			536.76030	550.105	19.19	0.3523	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,188.00850	1,152.746	19.28	0.6346	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			568.90850	582.846	19.28	0.3654	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			645.90270	622.483	21.03	0.4059	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,356.80270	1,382.583	21.03	0.5941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			1,110.30350	1,076.325	19.48	0.6065	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			641.20350	656.425	19.48	0.3935	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			1,027.73160	995.216	19.69	0.5751	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			728.63160	745.316	19.69	0.4249	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			572.05690	550.931	21.43	0.3678	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,552.95690	1,581.031	21.43	0.6322	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			679.42470	655.009	20.88	0.4225	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,280.32470	1,305.109	20.88	0.5775	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			648.87880	625.319	21.02	0.4074	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,349.77880	1,375.419	21.02	0.5926	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			518.86770	499.304	21.75	0.3391	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			1,719.76770	1,749.404	21.75	0.6609	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			642.94070	619.660	21.05	0.4044	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,363.84070	1,389.760	21.05	0.5956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			639.99270	616.850	21.06	0.4030	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,370.89270	1,396.950	21.06	0.5970	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			375.32830	359.315	22.69	0.2573	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,306.22830	2,339.415	22.69	0.7427	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			554.50690	533.886	21.53	0.3584	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,605.40690	1,633.986	21.53	0.6416	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			552.04860	531.503	21.54	0.3571	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,612.94860	1,641.603	21.54	0.6429	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			182.97100	173.213	25.62	0.1315	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,033.87100	4,073.313	25.62	0.8685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			496.53400	477.645	21.89	0.3268	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,797.43400	1,827.745	21.89	0.6732	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			463.01820	445.076	22.12	0.3079	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,923.91820	1,955.176	22.12	0.6921	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			122.24160	113.033	26.64	0.0893	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,033.14160	5,073.133	26.64	0.9107	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			219.38610	208.731	24.52	0.1583	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,470.28610	3,508.831	24.52	0.8417	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			212.55460	202.065	24.70	0.1533	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,563.45460	3,602.165	24.70	0.8467	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,976.26860	1,933.151	18.21	0.8388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			177.16860	183.251	18.21	0.1612	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,393.68320	1,354.207	18.95	0.6993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			424.58320	434.307	18.95	0.3007	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,368.50140	1,329.323	18.98	0.6921	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			439.40140	449.423	18.98	0.3079	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,404.64170	1,364.974	19.02	0.6821	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			490.04170	500.674	19.02	0.3179	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			267.59100	254.972	24.15	0.1803	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,382.99100	3,420.672	24.15	0.8197	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			1,114.43080	1,080.313	19.70	0.5789	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			784.13080	800.813	19.70	0.4211	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,768.20490	1,722.616	18.72	0.7260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			458.90490	467.816	18.72	0.2740	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,761.78250	1,716.262	18.73	0.7245	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			462.48250	471.462	18.73	0.2755	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,484.84900	1,442.538	19.04	0.6548	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			984,940.70000	984,995.200	25.89	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,479.90370	2,427.998	17.55	0.8657	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			170.60370	173.198	17.55	0.1343	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			2,286.48910	2,236.243	17.88	0.8336	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			227.18910	231.443	17.88	0.1664	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,814.23560	2,846.836	22.81	0.7300	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			2,000.06350	1,953.165	18.42	0.7772	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			340.76350	348.365	18.42	0.2228	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			396.94370	377.298	23.49	0.2263	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,337.64370	3,372.498	23.49	0.7737	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	25.89	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,516.25910	2,547.372	22.40	0.6999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			486.75040	464.769	22.79	0.2716	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,797.45040	2,829.969	22.79	0.7284	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			485.13980	463.202	22.80	0.2708	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,805.83980	2,838.402	22.80	0.7292	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			483.53560	461.636	22.81	0.2700	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,018.23740	2,046.574	21.68	0.6390	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			590.16870	565.775	22.15	0.3211	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,330.86870	2,360.975	22.15	0.6789	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			551.14150	527.633	22.37	0.3027	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,491.84150	2,522.833	22.37	0.6973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			545.55910	522.172	22.40	0.3001	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			645.54900	657.738	19.04	0.3452	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,429.98670	1,389.856	19.15	0.6393	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			690.68670	705.056	19.15	0.3607	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1,354.65360	1,315.423	19.34	0.6160	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			765.35360	780.623	19.34	0.3840	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			677.53740	651.374	21.68	0.3610	0.00	0	960
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,312.69290	1,272.528	19.68	0.5786	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			961.89290	979.528	19.68	0.4214	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,875.08700	1,824.053	18.98	0.6933	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			642.98700	653.453	18.98	0.3067	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,648.53600	1,600.503	19.31	0.6391	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			826.43600	839.903	19.31	0.3609	0.00	0	2,055

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	14.53	Call			1,632.94250	1,585.792	19.35	0.6351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			840.84250	855.192	19.35	0.3649	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,048.43470	1,009.518	20.97	0.4561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,726.33470	1,748.918	20.97	0.5439	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			893.01140	857.981	21.58	0.4002	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,120.91140	2,147.381	21.58	0.5998	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			826.95970	793.562	21.88	0.3753	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,324.85970	2,352.962	21.88	0.6247	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			757.96230	725.929	22.20	0.3485	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,565.86230	2,595.329	22.20	0.6515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			735.19030	703.641	22.32	0.3394	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,653.09030	2,683.041	22.32	0.6606	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			725.12610	693.786	22.37	0.3354	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,693.02610	2,723.186	22.37	0.6646	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			723.13290	691.839	22.38	0.3346	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,701.03290	2,731.239	22.38	0.6654	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			721.14670	689.893	22.39	0.3338	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,709.04670	2,739.293	22.39	0.6662	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			590.19630	561.972	23.19	0.2796	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,328.09630	3,361.372	23.19	0.7204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,343.30250	2,288.449	18.27	0.7891	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			371.20250	377.848	18.27	0.2109	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,322.82340	2,268.082	18.30	0.7854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			380.72340	387.482	18.30	0.2146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,928.23190	1,876.572	18.91	0.7052	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			606.13190	615.972	18.91	0.2948	0.00	0	33,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			920.48900	882.402	22.45	0.3684	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,828.98900	2,854.502	22.45	0.6316	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			918.31620	880.292	22.46	0.3677	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,836.81620	2,862.392	22.46	0.6323	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			916.15000	878.181	22.47	0.3670	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,844.65000	2,870.281	22.47	0.6330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,104.86540	1,059.468	22.48	0.3932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,973.96540	2,994.368	22.48	0.6068	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,782.64640	2,719.402	19.16	0.7663	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			581.74640	584.302	19.16	0.2337	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,109.52020	1,063.999	22.46	0.3946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,958.62020	2,978.899	22.46	0.6054	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,107.18970	1,061.730	22.47	0.3939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,966.28970	2,986.630	22.47	0.6061	0.00	0	0
Total \$ / R Option												10,028,632.17	60,300	2,507,302
Total \$ / R												243,392,888.87	76,679	3,269,934
\$ / R	MAXI	On 19/12/2016	Foreign Exchange Future			14.23880		14.29300			0.0000	128,149.20	9	446
\$ / R	MAXI	On 13/03/2017	Foreign Exchange Future			14.47690		14.53260			0.0000	0.00	0	91

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.74990		14.79910			0.0000	0.00	0	55
\$ / R MAXI On	18/09/2017	Foreign Exchange Future			15.00480		15.05930			0.0000	0.00	0	0
Total \$ / R MAXI Future											128,149.20	9	592
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			11,845.43870	10,587.393	23.92	0.2148	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			81,545.43870	85,707.393	23.92	0.7852	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			11,667.74850	10,416.287	23.95	0.2119	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			82,367.74850	86,536.287	23.95	0.7881	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			11,488.46210	10,247.815	23.97	0.2091	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			83,188.46210	87,367.815	23.97	0.7909	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			12,507.56260	11,480.233	24.27	0.1270	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			258,247.56260	262,790.233	24.27	0.8730	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			12,427.25250	11,404.599	24.28	0.1262	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			259,167.25250	263,714.599	24.28	0.8738	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			12,347.34170	11,329.513	24.30	0.1255	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			260,087.34170	264,639.513	24.30	0.8745	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			44,089.74460	42,317.392	22.26	0.2953	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			201,179.74460	204,327.392	22.26	0.7047	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			43,891.59040	42,124.034	22.27	0.2942	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			201,981.59040	205,134.034	22.27	0.7058	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			43,694.40680	41,932.015	22.28	0.2931	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			202,784.40680	205,942.015	22.28	0.7069	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Call			105,528.85910	102,007.946	20.19	0.5139	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.16	Put			115,598.85910	117,527.946	20.19	0.4861	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Call			106,304.43370	102,768.093	20.16	0.5167	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.14	Put			114,374.43370	116,288.093	20.16	0.4833	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Call			105,915.64990	102,387.296	20.17	0.5153	0.00	0	0
\$ / R MAXI On	18/09/2017	Foreign Exchange Option	15.15	Put			114,985.64990	116,907.296	20.17	0.4847	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											128,149.20	9	592
£ / R	On	02/12/2016			17.70460		17.66150			0.0000	106,227.60	6	35
£ / R	On	15/12/2016			17.75150		17.70880			0.0000	248,521.00	14	14
£ / R	On	19/12/2016			17.76630		17.72520			0.0000	1,439,070.30	81	44,485
£ / R	On	31/01/2017			17.94840		17.89440			0.0000	0.00	0	12
£ / R	On	13/03/2017			18.10730		18.06640			0.0000	90,536.50	5	9,144
£ / R	On	31/03/2017			18.17760		18.18100			0.0000	36,355.20	2	2
£ / R	On	25/04/2017			18.27700		18.22890			0.0000	0.00	0	73
£ / R	On	19/06/2017			18.49200		18.43950			0.0000	0.00	0	19,992
£ / R	On	18/09/2017			18.85470		18.80420			0.0000	0.00	0	17
£ / R	On	18/12/2017			19.22310		19.18000			0.0000	0.00	0	0
Total £ / R Future											1,920,710.60	108	73,774
£ / R	On	02/12/2016		Call			688.14150	719.496	22.77	0.8824	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	02/12/2016	Foreign Exchange Option	17.02	Put			46.64150	34.896	22.77	0.1176	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			1,059.63240	1,095.475	20.55	0.8967	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			50.83240	43.975	20.55	0.1033	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,846.57010	1,886.256	22.11	0.9749	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			11.37010	9.956	22.11	0.0251	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			4.04910	4.012	37.18	0.0073	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,918.84910	4,877.712	37.18	0.9927	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			45.02410	45.134	24.23	0.0889	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,709.82410	1,668.835	24.23	0.9111	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.67110	0.659	39.86	0.0013	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,735.47110	6,694.359	39.86	0.9987	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.01790	0.017	39.86	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,214.81790	9,173.717	39.86	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			358.88650	370.602	20.86	0.4970	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			433.68650	404.302	20.86	0.5030	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			4.04790	4.012	37.24	0.0073	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,928.84790	4,887.712	37.24	0.9927	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			4.03050	4.015	39.34	0.0069	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,288.83050	5,247.715	39.34	0.9931	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			626.18120	647.535	20.13	0.7024	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			200.98120	181.235	20.13	0.2976	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			4.59550	4.466	29.99	0.0097	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,689.39550	3,648.166	29.99	0.9903	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			4.05030	4.013	37.12	0.0073	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,908.85030	4,867.713	37.12	0.9927	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			380.06540	392.615	20.74	0.5176	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			404.86540	376.315	20.74	0.4824	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			283.80060	292.516	21.35	0.4184	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			558.60060	526.216	21.35	0.5816	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			171.62840	175.922	22.35	0.2812	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			856.42840	819.622	22.35	0.7188	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,032.25660	1,064.158	19.75	0.8757	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			67.05660	57.858	19.75	0.1243	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			741.13750	765.991	19.90	0.7662	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			145.93750	129.691	19.90	0.2338	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			564.12780	583.421	20.26	0.6625	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			238.92780	217.121	20.26	0.3375	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,229.28480	1,266.596	18.79	0.7916	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			194.88480	178.196	18.79	0.2084	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			21.50960	25.428	25.08	0.0280	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,705.10960	5,668.128	25.08	0.9720	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			21.33240	25.226	25.08	0.0278	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,714.93240	5,677.926	25.08	0.9722	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			21.68810	25.632	25.08	0.0282	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,695.28810	5,658.332	25.08	0.9718	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			0.00000	844.761	19.79	0.5228	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			0.00000	847.161	19.79	0.4772	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			66.40660	66.807	25.20	0.0561	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,817.50660	5,769.807	25.20	0.9439	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			147.33790	150.458	25.11	0.0984	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,737.83790	5,688.458	25.11	0.9016	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			146.65910	150.081	25.12	0.0981	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,747.15910	5,698.081	25.12	0.9019	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			148.01960	150.840	25.10	0.0986	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,728.51960	5,678.839	25.10	0.9014	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,647.42930	1,682.012	18.19	0.6422	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			843.22930	827.312	18.19	0.3578	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,642.22890	1,676.684	18.20	0.6409	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			848.02890	831.984	18.20	0.3591	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,652.64420	1,687.354	18.18	0.6435	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			838.44420	822.654	18.18	0.3565	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			349.54860	354.437	23.41	0.1608	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,319.54860	6,281.337	23.41	0.8392	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			348.47580	353.351	23.41	0.1604	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,328.47580	6,290.251	23.41	0.8396	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			350.62440	355.527	23.41	0.1612	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,310.62440	6,272.427	23.41	0.8388	0.00	0	0
Total £ / R Option												0.00	0	21,261
Total £ / R												1,920,710.60	108	95,035
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12590		0.12741			0.0000	0.00	0	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12862		0.13008			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13170		0.13310			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13463		0.13609			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	37.85	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			28,258.70000	28,409.600	37.85	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	37.85	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			29,258.70000	29,409.600	37.85	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	37.85	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			30,258.70000	30,409.600	37.85	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			271.56180	241.255	22.57	0.2657	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,263.16180	1,379.355	22.57	0.7343	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			124.05670	109.020	24.07	0.1349	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,115.65670	2,247.120	24.07	0.8651	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			56.67620	49.642	25.44	0.0667	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,048.27620	3,187.742	25.44	0.9333	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			354.90330	328.830	23.34	0.2571	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,045.30330	2,158.530	23.34	0.7429	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			211.84580	195.732	24.32	0.1657	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	0.16	Put			2,902.24580	3,025.432	24.32	0.8343	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			126.91790	117.113	25.20	0.1057	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,817.31790	3,946.813	25.20	0.8943	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			627.53220	587.988	23.53	0.3438	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,018.83220	2,124.789	23.53	0.6562	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			425.83100	395.985	24.31	0.2495	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,817.13100	2,932.785	24.31	0.7505	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			283.93440	262.590	24.88	0.1774	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,675.23440	3,799.390	24.88	0.8226	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,155
€ / R	On	25/11/2016	Foreign Exchange Future			15.00240		15.02410			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.00240		15.03240			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.06320		15.09880			0.0000	136,321,960.00	9,050	51,248
€ / R	On	31/01/2017	Foreign Exchange Future			15.04880		15.08280			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.32330		15.36060			0.0000	0.00	0	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			15.38580		15.42380			0.0000	461,574.00	30	29,887
€ / R	On	19/06/2017	Foreign Exchange Future			15.75360		15.78220			0.0000	0.00	0	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			16.10400		16.13670			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.45400		16.49430			0.0000	0.00	0	0
Total € / R Future												136,783,534.00	9,080	161,142
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			54.46990	22.800	29.00	0.1846	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			240.36990	230.400	29.00	0.8154	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			5.85450	3.570	35.71	0.0178	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,213.45450	1,241.170	35.71	0.9822	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,346.25390	1,373.331	23.45	0.9122	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			38.11080	30.499	23.66	0.0748	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,439.31080	1,467.299	23.66	0.9252	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			20.68990	16.466	24.98	0.0421	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,821.88990	1,853.266	24.98	0.9579	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,919.10830	1,951.038	25.33	0.9634	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			17.65330	14.035	25.37	0.0361	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,928.85330	1,960.835	25.37	0.9639	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.60450	0.450	39.49	0.0011	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,701.80450	5,737.250	39.49	0.9989	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			45.05390	36.531	23.45	0.0878	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.09670	0.067	39.49	0.0002	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,801.29670	6,836.867	39.49	0.9998	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			18.16740	14.445	25.30	0.0371	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,909.36740	1,941.245	25.30	0.9629	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			17.90830	14.238	25.33	0.0366	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			404.53790	379.648	18.96	0.4359	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			621.73790	630.848	18.96	0.5641	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	24/02/2017	Foreign Exchange Option	15.76	Call			441.13120	415.094	19.56	0.4063	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			840.53120	851.794	19.56	0.5937	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,355.83800	3,382.962	23.35	0.9291	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,317.68650	1,281.390	18.10	0.7851	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			193.88650	195.590	18.10	0.2149	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,346.30520	3,373.495	23.35	0.9285	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			972.80270	938.171	18.26	0.6697	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			349.00270	352.371	18.26	0.3303	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			436.65560	411.335	19.72	0.3786	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,012.85560	1,025.535	19.72	0.6214	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			69.63800	58.762	23.35	0.0709	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			197.46530	180.910	21.54	0.1913	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			1,943.66530	1,965.110	21.54	0.8087	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			70.57710	59.833	23.35	0.0720	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,336.77710	3,364.033	23.35	0.9280	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			70.10520	59.295	23.35	0.0715	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			723.76530	697.553	19.33	0.4426	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,201.56530	1,203.953	19.33	0.5574	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			200.95670	185.515	22.77	0.1441	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,598.75670	3,611.915	22.77	0.8559	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			200.35290	184.925	22.79	0.1437	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,608.15290	3,621.325	22.79	0.8563	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			199.75220	184.338	22.81	0.1432	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,617.55220	3,630.738	22.81	0.8568	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,906.85310	1,881.126	18.01	0.8106	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			234.65310	237.526	18.01	0.1894	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,677.84260	3,692.370	22.41	0.7978	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			353.84340	335.687	22.43	0.2018	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,687.14340	3,701.687	22.43	0.7982	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			353.14730	335.003	22.45	0.2013	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,696.44730	3,711.003	22.45	0.7987	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			354.54260	336.370	22.41	0.2022	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,391.07980	2,398.575	20.55	0.6304	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			823.02220	790.241	20.56	0.3687	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,398.72220	2,406.241	20.56	0.6313	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			827.74530	794.912	20.54	0.3705	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,383.44530	2,390.912	20.54	0.6295	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			825.37980	792.576	20.55	0.3696	0.00	0	0
Total € / R Option												0.00	0	9,552
Total € / R												136,783,534.00	9,080	170,694
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.54240		10.56400			0.0000	0.00	0	11,305
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.69690		10.71900			0.0000	0.00	0	10,610
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.87550		10.89250			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.04360		11.06400			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
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.21370		11.23750			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	22,006
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			136.31230	123.666	15.93	0.4031	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			232.31230	241.266	15.93	0.5969	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			132.61440	120.110	15.95	0.3946	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			238.61440	247.710	15.95	0.6054	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			128.99830	116.637	15.98	0.3862	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			244.99830	254.237	15.98	0.6138	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			66.24640	59.889	16.92	0.1265	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,287.24640	1,302.989	16.92	0.8735	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			65.25440	58.946	16.93	0.1248	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,296.25440	1,312.046	16.93	0.8752	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			64.27660	58.018	16.94	0.1231	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,305.27660	1,321.118	16.94	0.8769	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			171.61680	162.831	16.63	0.2209	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,349.11680	1,357.331	16.63	0.7791	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			174.73500	165.868	16.60	0.2243	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,332.23500	1,340.368	16.60	0.7757	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			173.16740	164.343	16.62	0.2226	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,340.66740	1,348.843	16.62	0.7774	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,397.54870	1,405.672	16.85	0.7129	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			289.57900	277.338	16.86	0.2855	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,405.57900	1,413.738	16.86	0.7145	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			287.62670	275.415	16.87	0.2838	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,413.62670	1,421.815	16.87	0.7162	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			291.54870	279.272	16.85	0.2871	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,155.77220	1,163.003	16.54	0.5998	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			518.96520	502.463	16.52	0.4038	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,141.46520	1,148.763	16.52	0.5962	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			516.11260	499.574	16.53	0.4020	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,148.61260	1,155.874	16.53	0.5980	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			513.27220	496.703	16.54	0.4002	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	22,006
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.55230		10.60100			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.74070		10.79020			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.95570		11.00030			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.15800		11.20620			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			2.24080	2.468	27.46	0.0098	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,911.24080	1,960.168	27.46	0.9902	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			2.21150	2.434	27.52	0.0097	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,921.21150	1,970.134	27.52	0.9903	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			2.18280	2.402	27.59	0.0096	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,931.18280	1,980.102	27.59	0.9904	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			39.04410	31.796	19.84	0.0652	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,978.84410	2,021.096	19.84	0.9348	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			38.57110	31.367	19.85	0.0644	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,988.37110	2,030.667	19.85	0.9356	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			38.10410	30.943	19.87	0.0636	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,997.90410	2,040.243	19.87	0.9364	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			310.13610	291.905	17.67	0.3275	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,039.83610	1,066.205	17.67	0.6725	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			307.73970	289.608	17.69	0.3254	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,047.43970	1,073.908	17.69	0.6746	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			305.35950	287.326	17.70	0.3233	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,055.05950	1,081.626	17.70	0.6767	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			646.52590	613.713	16.66	0.5012	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			720.32590	735.713	16.66	0.4988	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			642.49330	609.790	16.67	0.4989	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			726.29330	741.790	16.67	0.5011	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			638.48380	605.889	16.68	0.4966	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			732.28380	747.889	16.68	0.5034	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			322.88270		298.90060			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future												0.00	0	20,000
Total CF CANDCO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.03310		14.08790			0.0000	0.00	0	1,945
CHF / R	On	13/03/2017	Foreign Exchange Future			14.35240		14.40960			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.71800		14.76600			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			15.06630		15.12010			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	Put			2,598.30920	2,652.134	29.55	0.9860	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			6.13430	5.173	29.59	0.0139	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,608.23430	2,662.073	29.59	0.9861	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			6.06060	5.113	29.63	0.0137	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,618.16060	2,672.013	29.63	0.9863	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			6.20920	5.234	29.55	0.0140	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			96.49700	90.557	23.99	0.1060	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,736.89700	2,788.157	23.99	0.8940	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			95.83040	89.927	24.01	0.1053	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,746.23040	2,797.527	24.01	0.8947	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			95.16890	89.302	24.02	0.1047	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,755.56890	2,806.902	24.02	0.8953	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			522.65170	507.589	21.31	0.3485	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,626.65170	1,659.589	21.31	0.6515	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			520.29710	505.302	21.32	0.3472	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,634.29710	1,667.302	21.32	0.6528	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			517.95440	503.026	21.34	0.3459	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,641.95440	1,675.026	21.34	0.6541	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			988.12280	962.501	20.30	0.4918	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,248.02280	1,276.201	20.30	0.5082	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			984.48990	958.951	20.31	0.4904	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,254.38990	1,282.651	20.31	0.5096	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			980.87080	955.421	20.32	0.4890	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,260.77080	1,289.121	20.32	0.5110	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,945
CNH / R	On	19/12/2016	Foreign Exchange Future			2.04630		2.05480			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.06660		2.07460			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.09240		2.09880			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.11660		2.12310			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			6.19580	6.734	30.10	0.0123	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,958.19580	4,043.734	30.10	0.9877	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			6.07420	6.627	30.62	0.0120	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,058.07420	4,143.627	30.62	0.9880	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			5.96360	6.530	31.14	0.0117	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,157.96360	4,243.530	31.14	0.9883	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			67.85420	67.079	22.08	0.0646	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,321.85420	4,401.079	22.08	0.9354	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			76.35310	71.978	21.69	0.0696	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,130.35310	4,205.978	21.69	0.9304	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			71.97220	69.459	21.89	0.0670	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,225.97220	4,303.459	21.89	0.9330	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			630.62540	597.985	18.86	0.3298	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,142.62540	2,173.985	18.86	0.6702	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			606.34550	574.595	18.93	0.3195	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,218.34550	2,250.595	18.93	0.6805	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			655.86730	622.319	18.78	0.3405	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,067.86730	2,098.319	18.78	0.6595	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,532.31190	1,549.456	18.65	0.4924	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1,321.91170	1,274.826	18.69	0.4967	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,590.91170	1,608.826	18.69	0.5033	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	18/09/2017	Foreign Exchange Option	2.16	Call			1,281.58660	1,235.269	18.73	0.4859	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,650.58660	1,669.269	18.73	0.5141	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1,363.31190	1,315.456	18.65	0.5076	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	28/11/2016	Foreign Exchange Future			2.04210		2.04980			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			33.42170	20.579	27.99	0.0773	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			835.42170	899.579	27.99	0.9227	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			50.08680	29.496	25.50	0.1127	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			652.08680	708.496	25.50	0.8873	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			40.79400	24.487	26.74	0.0929	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			742.79400	803.487	26.74	0.9071	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.03370		2.03820			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.07710		2.08130			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.12770		2.13120			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			4,523.81800	4,569.556	33.20	0.9889	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			5.80860	6.491	32.02	0.0114	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,323.80860	4,369.491	32.02	0.9886	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			5.81070	6.521	32.61	0.0112	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,423.81070	4,469.521	32.61	0.9888	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			5.81800	6.556	33.20	0.0111	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			241.84110	221.553	18.80	0.1961	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,228.84110	2,250.553	18.80	0.8039	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			273.25780	252.267	18.65	0.2185	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,060.25780	2,081.267	18.65	0.7815	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			257.07710	236.433	18.73	0.2071	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,144.07710	2,165.433	18.73	0.7929	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,367.57280	1,375.565	17.85	0.5316	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			941.45530	914.891	17.90	0.4551	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,429.45530	1,437.890	17.90	0.5449	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			1,018.99800	991.553	17.80	0.4819	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,306.99800	1,314.553	17.80	0.5181	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			979.57280	952.565	17.85	0.4684	0.00	0	0
Total DKK / R Option												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 DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.83590		1.84300			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.86800		1.87530			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.90360		1.91000			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.93650		1.94360			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			12.81300	11.572	27.32	0.0240	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,782.81300	2,852.572	27.32	0.9760	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			11.67190	10.757	27.75	0.0222	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,881.67190	2,951.757	27.75	0.9778	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			10.65420	10.023	28.18	0.0206	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,980.65420	3,051.023	28.18	0.9794	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			203.97180	188.514	23.41	0.1589	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,850.97180	2,908.514	23.41	0.8411	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			194.22840	179.332	23.55	0.1519	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,941.22840	2,999.332	23.55	0.8481	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			185.01750	170.658	23.69	0.1452	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,032.01750	3,090.658	23.69	0.8548	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			868.78390	836.870	20.24	0.4278	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,568.78390	1,600.870	20.24	0.5722	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			935.51320	901.353	20.04	0.4530	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,435.51320	1,465.353	20.04	0.5470	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			901.53230	868.500	20.14	0.4403	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,501.53230	1,532.500	20.14	0.5597	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,391.05330	1,343.904	19.51	0.5310	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,355.05330	1,378.904	19.51	0.4690	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,351.13380	1,304.718	19.60	0.5197	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,415.13380	1,439.718	19.60	0.4803	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			1,312.46460	1,266.869	19.69	0.5084	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,476.46460	1,501.869	19.69	0.4916	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			0.13930		0.13980			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13910		0.13980			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13920		0.14080			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13880		0.14010			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			9.95200		10.01940			0.0000	0.00	0	0
NZ\$/ R	On	13/03/2017	Foreign Exchange Future			10.09140		10.15930			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
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.25090		10.31360			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.40010		10.46650			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			15.77720	13.707	20.85	0.0599	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			846.37720	911.707	20.85	0.9401	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			15.27470	13.363	20.91	0.0584	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			855.87470	921.363	20.91	0.9416	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			14.78780	13.029	20.97	0.0570	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			865.38780	931.029	20.97	0.9430	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			110.94650	94.425	18.06	0.1823	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,041.64650	1,093.025	18.06	0.8177	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			109.53580	93.177	18.08	0.1802	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,050.23580	1,101.777	18.08	0.8198	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			108.14500	91.782	18.09	0.1779	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,058.84500	1,110.382	18.09	0.8221	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			298.60730	272.171	17.28	0.3318	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			925.00730	961.271	17.28	0.6682	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			296.09110	269.817	17.29	0.3294	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			932.49110	968.917	17.29	0.6706	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			293.59930	267.485	17.31	0.3271	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			939.99930	976.585	17.31	0.6729	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			593.87420	556.346	17.00	0.4861	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			707.37420	736.246	17.00	0.5139	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			589.90150	552.529	17.01	0.4837	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			713.40150	742.429	17.01	0.5163	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			597.87480	560.188	16.99	0.4885	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			701.37480	730.088	16.99	0.5115	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.30880		1.32090			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.32770		1.33980			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34270		1.35290			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.35610		1.36860			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			791.00000	912.000		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			891.00000	1,012.000		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			991.00000	1,112.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			802.00000	923.000		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			902.00000	1,023.000		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			1,002.00000	1,123.000		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			271.00000	373.000		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			371.00000	473.000		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			471.00000	573.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			86.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			0.00000	39.000		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			14.00000	139.000		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			114.00000	239.000		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			1.24770		1.24010			0.0000	885,867.00	710	2,118
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.25080		1.24320			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25370		1.24600			0.0000	0.00	0	0
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.25660		1.24870			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												885,867.00	710	2,118
Total QUANTO £ / \$												885,867.00	710	2,118
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.05790		1.05640			0.0000	0.00	0	52
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.06280		1.06130			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.06800		1.06640			0.0000	0.00	0	0
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.07330		1.07150			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			23,743.17000		23,832.36000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			24,157.46000		24,246.18000			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			9.94450		9.97780			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			10.10940		10.14430			0.0000	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Future			10.29900		10.32820			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 SGD / R Future												0.00	0	153
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			1.66050	1.922	27.06	0.0084	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,833.86050	1,867.422	27.06	0.9916	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			1.63470	1.891	27.13	0.0082	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,843.83470	1,877.391	27.13	0.9918	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			1.60950	1.862	27.19	0.0081	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,853.80950	1,887.362	27.19	0.9919	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			121.22580	108.788	17.66	0.2070	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			966.92580	989.388	17.66	0.7930	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			119.68180	107.351	17.69	0.2046	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			975.38180	997.951	17.69	0.7954	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			118.15800	105.934	17.71	0.2023	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			983.85800	1,006.534	17.71	0.7977	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			432.80430	410.758	16.30	0.4587	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			614.60430	621.758	16.30	0.5413	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			429.07590	407.128	16.32	0.4557	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			620.87590	628.128	16.32	0.5443	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			425.37660	403.529	16.33	0.4527	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			627.17660	634.529	16.33	0.5473	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			4.12660		4.18150			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.10570		4.16070			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			4.07870		4.13210			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,118.70190	1,173.457	29.48	0.9993	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.19220	0.052	29.47	0.0006	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,128.69220	1,183.452	29.47	0.9994	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.21210	0.062	29.49	0.0007	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,108.71210	1,163.462	29.49	0.9993	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.20190	0.057	29.48	0.0007	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			10.80210	8.607	18.37	0.0516	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			710.10210	762.907	18.37	0.9484	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			10.36840	8.297	18.42	0.0499	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			719.66840	772.597	18.42	0.9501	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			9.95160	7.999	18.46	0.0482	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			729.25160	782.299	18.46	0.9518	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			150.07890	128.130	16.48	0.3865	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			277.97890	309.430	16.48	0.6135	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			146.44820	124.865	16.49	0.3794	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			284.34820	316.165	16.49	0.6206	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			142.88890	121.669	16.49	0.3723	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			290.78890	322.969	16.49	0.6277	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			1.43260		1.43740			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.38770		1.39110			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.33490		1.33020			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.27880		1.28210			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												373,082,517.50	26,286	1,076,986
Total Options												10,028,632.17	60,300	2,538,115
Grand Total:												383,111,149.67	86,586	3,615,101