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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/12/2016 Foreign Exchange Future			13.62850		13.80650			0.0000	204,427,500.00	15,000	0
\$ / R On 09/12/2016 Foreign Exchange Future			13.63090		13.80910			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.63830		13.81670			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.64080		13.81920			0.0000	0.00	0	353
\$ / R On 14/12/2016 Foreign Exchange Future			13.64330		13.82180			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.64580		13.82460			0.0000	0.00	0	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			13.65700		13.83590			0.0000	663,115,635.00	48,555	382,973
\$ / R On 21/12/2016 Foreign Exchange Future			13.66260		13.84150			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			13.68230		13.86130			0.0000	0.00	0	2,649
\$ / R On 29/12/2016 Foreign Exchange Future			13.68510		13.86420			0.0000	0.00	0	0
\$ / R On 04/01/2017 Foreign Exchange Future			13.70190		13.88110			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			13.72120		13.90070			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.72660		13.90620			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			13.73720		13.91710			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.73990		13.91980			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.74520		13.92530			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.75320		13.93350			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.75850		13.93890			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.76380		13.94440			0.0000	0.00	0	0
\$ / R On 31/01/2017 Foreign Exchange Future			13.77440		13.95530			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.81990		14.00140			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/02/2017	Foreign Exchange Future			13.84680		14.02830			0.0000	0.00	0	5,745
\$ / R	On	28/02/2017	Foreign Exchange Future			13.84950		14.03100			0.0000	0.00	0	365
\$ / R	On	01/03/2017	Foreign Exchange Future			13.85210		14.03370			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.88420		14.06620			0.0000	166,665,936.80	12,004	252,374
\$ / R	On	31/03/2017	Foreign Exchange Future			13.93210		14.11510			0.0000	0.00	0	1,561
\$ / R	On	11/04/2017	Foreign Exchange Future			13.96130		14.14500			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			13.96400		14.14780			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			13.96660		14.15050			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			13.98790		14.17220			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.99850		14.18310			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.14480		14.33260			0.0000	2,333,892.00	165	180,978
\$ / R	On	12/07/2017	Foreign Exchange Future			14.20640		14.39510			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.23050		14.41960			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.38850		14.55020			0.0000	0.00	0	4,450
\$ / R	On	23/10/2017	Foreign Exchange Future			14.48260		14.55060			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.63360		14.58890			0.0000	0.00	0	14,956
\$ / R	On	19/03/2018	Foreign Exchange Future			14.88230		14.90250			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.13090		15.21600			0.0000	0.00	0	70
Total \$ / R Future												1,036,542,963.80	75,724	857,049
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			229.14440	28.500	24.40	1.0000	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			22.64440	0.000	24.40	0.0000	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			29.25550	0.000	24.40	0.0000	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			222.75550	371.500	24.40	1.0000	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			5.02790	0.000	24.40	0.0000	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			548.52790	721.500	24.40	1.0000	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Call			49.35720	16.329	29.10	0.0975	0.00	0	0
\$ / R	On	09/12/2016	Foreign Exchange Option	14.11	Put			350.25720	495.429	29.10	0.9025	0.00	0	30,000
\$ / R	On	09/12/2016	Foreign Exchange Option	14.15	Call			42.90540	14.179	29.75	0.0850	0.00	0	70
\$ / R	On	09/12/2016	Foreign Exchange Option	14.15	Put			383.80540	533.279	29.75	0.9150	0.00	0	70
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			6.37380	3.014	28.57	0.0170	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			939.67380	1,114.714	28.57	0.9830	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			27.98800	7.874	22.14	0.0462	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			578.78800	737.074	22.14	0.9538	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,185.48120	1,006.447	24.64	0.9827	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			3.68120	3.147	24.64	0.0173	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,175.56800	996.546	24.53	0.9821	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			3.76800	3.246	24.53	0.0179	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,165.65710	986.649	24.42	0.9815	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			3.85710	3.349	24.42	0.0185	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			156.87870	82.731	23.02	0.2769	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			282.27870	386.931	23.02	0.7231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,848.34950	2,025.770	31.22	0.9897	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			3.47320	2.279	31.94	0.0085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,967.57320	2,145.279	31.94	0.9915	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			3.41650	2.243	32.00	0.0083	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	15.81	Put			1,977.51650	2,155.243	32.00	0.9917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			3.20040	2.105	32.24	0.0078	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,017.30040	2,195.105	32.24	0.9922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			3.14890	2.073	32.30	0.0077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,027.24890	2,205.073	32.30	0.9923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			2.52370	1.674	33.13	0.0062	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,166.62370	2,344.674	33.13	0.9938	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			2.13610	1.425	33.79	0.0053	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,276.23610	2,454.425	33.79	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1.87220	1.255	34.32	0.0046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,365.97220	2,544.255	34.32	0.9954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			1.60230	1.080	34.98	0.0039	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,475.70230	2,654.080	34.98	0.9961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1.41690	0.960	35.51	0.0035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,565.51690	2,743.960	35.51	0.9965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1.29120	0.918	36.09	0.0033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,635.39120	2,813.918	36.09	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1.19450	0.886	36.58	0.0032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,695.29450	2,873.886	36.58	0.9968	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			1.16440	0.876	36.75	0.0031	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,715.26440	2,893.876	36.75	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1.04150	0.811	37.90	0.0028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,855.14150	3,033.811	37.90	0.9972	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1.00560	0.783	38.48	0.0027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,925.10560	3,103.783	38.48	0.9973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			1.00080	0.779	38.56	0.0027	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,935.10080	3,113.779	38.56	0.9973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			0.97300	0.757	39.06	0.0026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,995.07300	3,173.757	39.06	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			0.93930	0.730	39.72	0.0025	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,075.03930	3,253.730	39.72	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			0.92360	0.718	40.05	0.0024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,115.02360	3,293.718	40.05	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			0.91990	0.715	40.13	0.0024	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,125.01990	3,303.715	40.13	0.9976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			0.90520	0.703	40.46	0.0023	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,165.00520	3,343.703	40.46	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			0.79590	0.615	43.67	0.0019	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,554.89590	3,733.615	43.67	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			0.77380	0.598	44.58	0.0018	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,664.87380	3,843.598	44.58	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			0.77200	0.596	44.66	0.0018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,674.87200	3,853.596	44.66	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			0.74700	0.575	45.90	0.0017	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,824.84700	4,003.575	45.90	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			0.74260	0.572	46.15	0.0017	0.00	0	1,000

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\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,854.84260	4,033.572	46.15	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			0.73830	0.568	46.39	0.0017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,884.83830	4,063.568	46.39	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			0.70590	0.322	46.64	0.0010	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,164.80590	4,343.322	46.64	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			0.66250	0.301	46.64	0.0009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,194.76250	4,373.301	46.64	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			0.62160	0.281	46.64	0.0009	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,224.72160	4,403.281	46.64	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			0.57080	0.256	46.64	0.0008	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,264.67080	4,443.256	46.64	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			0.54700	0.245	46.64	0.0008	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,284.64700	4,463.245	46.64	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.29150	0.124	46.64	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,574.39150	4,753.124	46.64	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.26690	0.113	46.64	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,614.36690	4,793.113	46.64	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.09910	0.039	46.64	0.0001	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,054.19910	5,233.039	46.64	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.08060	0.031	46.64	0.0001	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,144.18060	5,323.031	46.64	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.07690	0.030	46.64	0.0001	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,164.17690	5,343.030	46.64	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.05420	0.020	46.64	0.0001	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,314.15420	5,493.020	46.64	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.04290	0.016	46.64	0.0001	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,414.14290	5,593.016	46.64	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.01460	0.005	46.64	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,864.11460	6,043.005	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.01290	0.004	46.64	0.0000	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,914.11290	6,093.004	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.01110	0.004	46.64	0.0000	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,974.11110	6,153.004	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.00790	0.003	46.64	0.0000	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,114.10790	6,293.003	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.00570	0.002	46.64	0.0000	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,244.10570	6,423.002	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.00470	0.002	46.64	0.0000	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,324.10470	6,503.002	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.00330	0.001	46.64	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,464.10330	6,643.001	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.00280	0.001	46.64	0.0000	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,524.10280	6,703.001	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00090	0.000	46.64	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,964.10090	7,143.000	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00070	0.000	46.64	0.0000	0.00	0	32,200

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		7,064.10070	7,243.000	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.00050	0.000	46.64	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		7,164.10050	7,343.000	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		0.00030	0.000	46.64	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		7,404.10030	7,583.000	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		0.00020	0.000	46.64	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		7,464.10020	7,643.000	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.00000	0.000	46.64	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		9,174.10000	9,353.000	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00000	0.000	46.64	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		13,104.10000	13,283.000	46.64	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		989.43240	1,157.334	25.83	0.9479	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		24.20890	13.774	25.96	0.0501	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		1,008.30890	1,176.774	25.96	0.9499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		22.11360	12.727	26.23	0.0464	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		1,046.21360	1,215.727	26.23	0.9536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		19.75600	11.546	26.57	0.0422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,093.85600	1,264.546	26.57	0.9578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		16.88550	10.101	27.04	0.0370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,160.98550	1,333.101	27.04	0.9630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		16.14830	9.729	27.17	0.0356	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,180.24830	1,352.729	27.17	0.9644	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		12.93650	7.961	27.77	0.0293	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		1,277.03650	1,450.961	27.77	0.9707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		10.39260	6.550	28.36	0.0242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,374.49260	1,549.550	28.36	0.9758	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		10.16910	6.425	28.42	0.0238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,384.26910	1,559.425	28.42	0.9762	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		8.79960	5.625	28.84	0.0209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,452.89960	1,628.625	28.84	0.9791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		7.01070	4.506	29.55	0.0168	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,571.11070	1,747.506	29.55	0.9832	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		6.05050	3.904	30.03	0.0145	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,650.15050	1,826.904	30.03	0.9855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		5.83490	3.769	30.15	0.0140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,669.93490	1,846.769	30.15	0.9860	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		5.14750	3.337	30.57	0.0124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,739.24750	1,916.337	30.57	0.9876	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		4.24950	2.770	31.22	0.0103	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call		13,635.90000	13,457.000	25.11	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put		0.00000	0.000	25.11	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,036.60700	1,857.993	29.63	0.9959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		0.70700	0.993	29.63	0.0041	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		1,342.17260	1,164.054	24.89	0.9718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		6.27260	7.054	24.89	0.0282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		1,253.15390	1,075.270	23.85	0.9664	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	12.59	Put			7.25390	8.270	23.85	0.0336	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,095.43440	918.188	22.01	0.9531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			9.53440	11.188	22.01	0.0469	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			851.18910	678.570	19.76	0.9100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			15.28910	21.570	19.76	0.0900	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			645.05220	491.401	19.97	0.8110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			29.15220	54.401	19.97	0.1890	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			585.57150	437.305	20.04	0.7701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			39.67150	70.305	20.04	0.2299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			577.27860	429.828	20.05	0.7639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			41.37860	72.828	20.05	0.2361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			569.04020	422.415	20.06	0.7577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			43.14020	75.415	20.06	0.2423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			544.65570	400.576	20.09	0.7384	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			48.75570	83.576	20.09	0.2616	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			536.64080	393.432	20.09	0.7319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			50.74080	86.431	20.09	0.2681	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			497.45520	358.749	20.14	0.6980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			61.55520	101.749	20.14	0.3020	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			438.01270	306.999	20.22	0.6409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			82.11270	129.999	20.22	0.3591	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			423.80970	294.803	20.24	0.6262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			87.90970	137.804	20.24	0.3738	188,790.80	1,370	36,016
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			326.18440	213.042	20.38	0.5130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			140.28440	206.042	20.38	0.4870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			297.23130	190.883	20.56	0.4754	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			161.33130	233.883	20.56	0.5246	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			270.09260	170.571	20.73	0.4388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			184.19260	263.571	20.73	0.5612	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			259.74410	162.947	20.80	0.4245	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			193.84410	275.947	20.80	0.5755	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			221.20520	135.168	21.08	0.3696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			235.30520	328.168	21.08	0.6304	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			199.74730	119.896	21.25	0.3373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			263.84730	362.896	21.25	0.6627	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			161.80660	93.718	21.60	0.2782	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			325.90660	436.718	21.60	0.7218	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			145.17880	82.607	21.77	0.2514	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			359.27880	475.607	21.77	0.7486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			135.90570	76.515	21.87	0.2363	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			380.00570	499.515	21.87	0.7637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			132.92750	74.574	21.91	0.2314	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			387.02750	507.574	21.91	0.7686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			130.00490	72.678	21.94	0.2266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			394.10490	515.678	21.94	0.7734	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			124.32440	69.015	22.01	0.2172	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		408.42440	532.015	22.01	0.7828	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call		118.85760	65.519	22.08	0.2080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put		422.95760	548.519	22.08	0.7920	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call		116.20210	63.832	22.12	0.2036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put		430.30210	556.832	22.12	0.7964	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		108.54170	59.004	22.22	0.1907	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		452.64170	582.004	22.22	0.8093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		103.68150	55.972	22.29	0.1825	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		467.78150	598.972	22.29	0.8175	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		96.74900	51.691	22.39	0.1707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		490.84900	624.692	22.39	0.8293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		92.35730	49.007	22.46	0.1632	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		506.45730	642.007	22.46	0.8368	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		82.14090	42.850	22.63	0.1456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		546.24090	685.850	22.63	0.8544	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		76.50780	39.509	22.74	0.1358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		570.60780	712.509	22.74	0.8642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		74.70940	38.451	22.77	0.1326	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		578.80940	721.451	22.77	0.8674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		66.27480	34.207	23.08	0.1192	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		620.37480	767.207	23.08	0.8808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		64.69540	33.453	23.14	0.1168	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		628.79540	776.453	23.14	0.8832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		57.30390	29.946	23.48	0.1053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		671.40390	822.946	23.48	0.8947	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		50.69650	26.841	23.81	0.0951	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		714.79650	869.841	23.81	0.9049	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		49.46330	26.264	23.88	0.0931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		723.56330	879.264	23.88	0.9069	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		39.96670	21.651	24.49	0.0775	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		804.06670	964.651	24.49	0.9225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		37.31770	20.321	24.69	0.0730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		831.41770	993.321	24.69	0.9270	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		34.84560	19.083	24.89	0.0687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		858.94560	1,022.083	24.89	0.9313	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		32.53910	17.930	25.09	0.0647	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		886.63910	1,050.930	25.09	0.9353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		31.80530	17.564	25.16	0.0635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		895.90530	1,060.564	25.16	0.9365	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		25.33240	14.334	25.83	0.0521	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call		18.62420	10.960	25.75	0.0389	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put		1,177.12420	1,348.360	25.75	0.9611	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call		440.58670	309.337	19.89	0.6244	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put		99.08670	146.737	19.89	0.3756	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		115.09350	65.607	22.13	0.1967	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		483.59350	613.007	22.13	0.8033	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call			94.84300	52.698	22.44	0.1636	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put			553.34300	690.098	22.44	0.8364	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			321.09350	419.097	20.03	0.6386	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			242.39350	161.397	20.03	0.3614	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			102.17290	61.327	21.56	0.1610	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			697.97290	836.227	21.56	0.8390	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			223.03890	152.039	19.93	0.3150	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			441.93890	550.139	19.93	0.6850	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			445.20500	333.087	18.77	0.5222	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			244.50500	311.887	18.77	0.4778	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			334.62450	248.517	19.59	0.4115	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			378.42450	471.917	19.59	0.5885	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			13.16450	8.323	24.55	0.0212	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,276.96450	2,451.723	24.55	0.9788	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			252.05240	185.255	20.20	0.3156	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			564.95240	678.055	20.20	0.6844	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			242.58560	178.569	20.37	0.3028	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			602.78560	718.669	20.37	0.6972	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			492.75030	383.283	19.01	0.5286	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			277.45030	348.083	19.01	0.4714	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			342.29960	262.310	19.74	0.3926	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			468.79960	569.111	19.74	0.6074	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			338.90520	261.138	19.91	0.3837	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			500.00520	602.638	19.91	0.6163	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			41.61640	25.430	23.37	0.0524	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,992.71640	2,156.930	23.37	0.9476	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			483.63250	381.499	19.25	0.5001	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			339.23250	417.699	19.25	0.4999	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			249.50190	189.580	20.71	0.2919	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			715.10190	835.780	20.71	0.7081	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			130.77520	97.010	22.14	0.1603	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,245.47520	1,392.610	22.14	0.8397	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			416.92320	329.939	19.60	0.4386	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			441.62320	535.539	19.60	0.5614	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			349.96760	273.917	20.00	0.3805	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			544.66760	649.517	20.00	0.6195	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			193.37030	152.467	21.86	0.2091	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,221.97030	1,362.567	21.86	0.7909	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			369.58360	299.437	20.37	0.3651	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			688.18360	799.537	20.37	0.6349	0.00	0	1,500
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			662.91180	558.179	19.17	0.5519	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			374.61180	451.379	19.17	0.4481	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			446.04620	369.687	20.06	0.4077	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			645.04620	750.187	20.06	0.5923	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			501.17570	418.438	19.83	0.4453	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			567.47570	666.339	19.83	0.5547	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			1,028.31560	896.088	18.59	0.7039	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			212.11560	261.888	18.59	0.2961	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			863.86000	746.111	18.90	0.6318	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			297.66000	361.911	18.90	0.3682	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			747.83940	640.154	19.15	0.5732	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			381.63940	455.954	19.15	0.4268	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			720.75700	615.578	19.22	0.5587	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			404.55700	481.378	19.22	0.4413	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			596.62190	505.299	19.58	0.4873	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			530.42190	621.099	19.58	0.5127	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			552.79500	467.054	19.76	0.4600	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			586.59500	682.854	19.76	0.5400	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			474.84990	398.392	20.12	0.4080	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			708.64990	814.192	20.12	0.5920	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			439.78300	367.711	20.30	0.3835	2,684,291.76	7,300	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			773.58300	883.511	20.30	0.6165	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			426.44780	356.077	20.37	0.3740	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			800.24780	911.877	20.37	0.6260	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			407.15720	339.284	20.48	0.3601	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			840.95720	955.084	20.48	0.6399	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			362.50790	300.760	20.75	0.3270	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			946.30790	1,066.560	20.75	0.6730	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			277.08500	227.693	21.43	0.2596	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,210.88500	1,343.493	21.43	0.7404	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			0.00000	210.375	21.62	0.2428	3,071,470.62	14,600	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			0.00000	1,426.175	21.62	0.7572	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			232.65900	189.895	21.87	0.2224	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,396.45900	1,535.695	21.87	0.7776	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			214.12250	173.957	22.07	0.2063	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,487.92250	1,629.757	22.07	0.7937	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			212.51720	172.538	22.09	0.2048	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,496.31720	1,638.338	22.09	0.7952	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			210.92480	171.131	22.10	0.2034	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,504.72480	1,646.931	22.10	0.7966	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			192.57090	155.142	22.30	0.1870	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,606.37090	1,750.942	22.30	0.8130	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			162.18130	129.705	22.65	0.1601	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,795.98130	1,945.505	22.65	0.8399	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			157.21510	125.569	22.72	0.1556	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,831.01510	1,981.369	22.72	0.8444	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			150.06150	119.620	22.81	0.1491	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,883.86150	2,035.420	22.81	0.8509	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			128.59570	101.846	23.14	0.1293	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,062.39570	2,217.646	23.14	0.8707	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			108.70790	85.492	23.49	0.1106	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,262.50790	2,421.292	23.49	0.8894	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			88.06580	68.653	23.94	0.0907	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,521.86580	2,684.453	23.94	0.9093	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			73.23030	56.622	24.34	0.0760	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,757.03030	2,922.422	24.34	0.9240	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			62.14160	46.781	24.73	0.0637	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,995.94160	3,162.581	24.73	0.9363	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			51.82930	37.122	25.22	0.0514	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,295.62930	3,462.922	25.22	0.9486	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			26.81070	14.704	26.37	0.0219	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,390.61070	4,560.504	26.37	0.9781	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			26.55750	14.548	26.37	0.0217	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,400.35750	4,570.348	26.37	0.9783	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			15.45730	7.899	26.37	0.0126	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,949.25730	5,123.699	26.37	0.9874	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			10.59220	5.155	26.37	0.0085	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,324.39220	5,500.956	26.37	0.9915	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			1.49330	0.564	26.37	0.0011	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,175.29330	7,356.364	26.37	0.9989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			1.22500	0.451	26.37	0.0009	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,355.02500	7,536.251	26.37	0.9991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,909.04950	1,738.236	18.87	0.9159	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			42.84950	54.036	18.87	0.0841	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,632.85730	1,467.084	18.29	0.8772	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			66.65730	82.884	18.29	0.1228	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,213.54290	1,069.421	18.46	0.7701	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			147.34290	185.221	18.46	0.2299	0.00	0	102,452
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			440.06060	371.237	20.62	0.3600	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			944.96060	1,059.137	20.62	0.6400	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			747.42490	646.756	19.46	0.5281	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			542.42490	625.456	19.46	0.4719	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			104.18040	86.122	24.42	0.0965	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,976.38040	3,142.122	24.42	0.9035	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			746.73500	646.248	19.47	0.5264	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			548.93500	632.248	19.47	0.4736	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			756.06320	655.072	19.48	0.5296	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			545.56320	628.472	19.48	0.4704	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			625.44930	539.915	20.01	0.4501	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			763.24930	862.015	20.01	0.5499	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			152.89490	125.186	23.54	0.1302	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,639.79490	2,796.686	23.54	0.8698	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			872.06860	763.898	19.23	0.5712	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			488.96860	565.398	19.23	0.4288	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			727.30130	631.880	19.64	0.5006	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			644.20130	733.380	19.64	0.4994	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			403.98270	344.285	21.20	0.3117	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,280.88270	1,405.785	21.20	0.6883	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		871.06020	771.199	19.67	0.5120	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		768.46020	856.399	19.67	0.4880	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		626.13790	548.416	20.59	0.3952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,183.53790	1,293.616	20.59	0.6048	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		924.50950	820.397	19.51	0.5353	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		701.90950	785.597	19.51	0.4647	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		892.97150	791.322	19.60	0.5216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		740.37150	826.522	19.60	0.4784	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		462.58850	402.396	21.55	0.3063	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,639.98850	1,767.596	21.55	0.6937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call		828.74220	732.414	19.81	0.4930	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put		826.14220	917.614	19.81	0.5070	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call		761.25410	670.778	20.05	0.4618	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		928.65410	1,025.978	20.05	0.5382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		406.52420	350.599	21.90	0.2731	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,853.92420	1,985.799	21.90	0.7269	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call		487.73650	424.817	21.38	0.3206	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put		1,555.13650	1,680.017	21.38	0.6794	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		464.81730	404.377	21.53	0.3076	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,632.21730	1,759.577	21.53	0.6924	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		364.76440	313.433	22.17	0.2484	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,032.16440	2,168.633	22.17	0.7516	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		460.37550	400.423	21.56	0.3050	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,647.77550	1,775.623	21.56	0.6950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		458.17420	398.464	21.58	0.3038	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,655.57420	1,783.664	21.58	0.6962	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		256.69100	218.018	23.09	0.1813	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,654.09100	2,803.218	23.09	0.8187	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call		392.70400	338.283	21.98	0.2650	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put		1,910.10400	2,043.483	21.98	0.7350	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		390.77190	336.560	22.00	0.2639	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		1,918.17190	2,051.760	22.00	0.7361	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		128.89520	101.761	26.12	0.0880	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,446.29520	4,606.961	26.12	0.9120	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		347.34630	297.973	22.30	0.2379	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,114.74630	2,253.174	22.30	0.7621	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		321.34170	274.952	22.50	0.2221	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,248.74170	2,390.152	22.50	0.7779	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		69.40840	52.919	26.12	0.0502	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,446.80840	5,618.119	26.12	0.9498	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		155.80550	131.780	25.44	0.1116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,873.20550	4,036.980	25.44	0.8884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		151.10120	127.643	25.64	0.1081	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,968.50120	4,132.843	25.64	0.8919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,582.59000	1,436.251	18.33	0.7571	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		249.99000	291.451	18.33	0.2429	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,061.05720	947.049	19.13	0.5913	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			558.45720	632.249	19.13	0.4087	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,040.50690	927.937	19.18	0.5832	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			577.90690	653.137	19.18	0.4168	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,081.56260	969.519	19.26	0.5780	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			636.46260	713.119	19.26	0.4220	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			192.16390	166.922	25.04	0.1312	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,777.06390	3,940.522	25.04	0.8688	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			846.08960	751.792	20.05	0.4738	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			986.48960	1,081.292	20.05	0.5262	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,160.52640	1,066.024	19.41	0.5614	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			830.32640	897.524	19.41	0.4386	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			965.56710	881.750	20.00	0.4886	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,105.36710	1,183.250	20.00	0.5114	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,394.73440	1,286.743	18.80	0.6391	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			319.14210	355.658	18.26	0.2393	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,191.99350	3,317.057	23.30	0.7926	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			297.06640	266.005	24.31	0.1754	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,746.86640	3,877.505	24.31	0.8246	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,044.30840	1,913.877	17.92	0.8000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			244.10840	275.377	17.92	0.2000	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,869.34210	1,744.158	18.26	0.7607	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,879.29760	2,998.731	22.84	0.7681	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			354.63380	317.425	23.27	0.2086	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,174.43380	3,298.925	23.27	0.7914	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,604.98310	1,486.503	18.53	0.6970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			454.78310	498.003	18.53	0.3030	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			352.19350	315.557	23.30	0.2074	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,352.00350	2,463.289	22.11	0.7159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			433.79470	388.741	22.57	0.2497	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,683.59470	2,800.241	22.57	0.7503	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	25.48	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,449.80000	985,611.500	25.48	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			399.49760	357.231	22.84	0.2319	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			885.94140	955.605	19.54	0.4546	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1,052.74940	964.007	19.73	0.5219	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			972.54940	1,045.507	19.73	0.4781	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			353.41100	316.489	23.28	0.2080	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,183.21100	3,307.989	23.28	0.7920	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			502.20350	451.789	22.11	0.2841	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			594.53440	648.243	18.80	0.3609	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,389.05560	1,281.621	18.82	0.6374	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			598.85560	653.121	18.82	0.3626	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			403.78030	361.162	22.80	0.2341	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,853.58030	2,972.662	22.80	0.7659	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,116.14140	1,024.105	19.54	0.5454	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		979.05870	941.620	20.06	0.4901	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,238.45870	1,269.020	20.06	0.5099	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		1,355.99300	1,377.579	19.21	0.6063	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		917.09300	893.979	19.21	0.3937	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		1,342.57150	1,363.888	19.25	0.6021	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		933.67150	910.288	19.25	0.3979	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		1,196.10620	1,214.324	19.68	0.5539	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,137.20620	1,110.724	19.68	0.4461	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		736.06320	750.301	21.36	0.3810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,147.16320	2,116.701	21.36	0.6190	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		1,383.25510	1,405.390	19.14	0.6148	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		884.35510	861.790	19.14	0.3852	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		572.92750	581.919	22.26	0.3077	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,804.02750	2,768.320	22.26	0.6923	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		523.37550	530.538	22.61	0.2841	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,064.47550	3,026.938	22.61	0.7159	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		1,207.95040	1,226.430	19.65	0.5579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,119.05040	1,092.830	19.65	0.4421	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		512.96520	519.742	22.68	0.2790	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,124.06520	3,086.142	22.68	0.7210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		507.14170	513.699	22.73	0.2762	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,158.24170	3,120.099	22.73	0.7238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		621.10870	631.841	21.97	0.3301	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,582.20870	2,548.241	21.97	0.6699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		498.56950	504.803	22.79	0.2720	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,209.66950	3,171.203	22.79	0.7280	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		497.15960	503.340	22.80	0.2713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,218.25960	3,179.740	22.80	0.7287	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		517.39590	524.334	22.65	0.2812	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,098.49590	3,060.734	22.65	0.7188	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,425.22800	1,448.193	19.03	0.6276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		836.32800	814.593	19.03	0.3724	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		416.33270	416.224	23.82	0.2272	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,887.43270	3,842.624	23.82	0.7728	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		499.98480	506.272	22.78	0.2727	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,201.08480	3,162.672	22.78	0.7273	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,785.69700	1,810.029	18.47	0.7201	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		546.79700	526.429	18.47	0.2799	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,767.31080	1,791.684	18.49	0.7159	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		558.41080	538.084	18.49	0.2841	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		682.98650	675.190	22.91	0.3103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,280.48650	3,292.890	22.91	0.6897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		681.31650	673.534	22.92	0.3097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,288.81650	3,301.234	22.92	0.6903	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		684.66180	676.851	22.90	0.3110	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,272.16180	3,284.551	22.90	0.6890	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			870.71430	841.838	22.91	0.3411	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,344.71430	3,400.938	22.91	0.6589	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			868.83330	840.011	22.92	0.3405	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,352.83330	3,409.111	22.92	0.6595	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			866.95080	838.188	22.93	0.3398	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,360.95080	3,417.288	22.93	0.6602	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,301.88290	2,239.635	19.31	0.7101	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			725.88290	748.735	19.31	0.2899	0.00	0	70,530
Total \$ / R Option												5,944,553.18	23,270	2,580,832
Total \$ / R												1,042,487,516.98	98,994	3,437,881
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.65700		13.83590			0.0000	0.00	0	446
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.88420		14.06620			0.0000	5,553,680.00	400	491
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.14480		14.33260			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.38850		14.55020			0.0000	0.00	0	0
Total \$ / R MAXI Future												5,553,680.00	400	991
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			1,651.26010	991.297	27.10	0.0363	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			117,061.26010	134,291.297	27.10	0.9637	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,614.83220	972.851	27.17	0.0356	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			118,024.83220	135,272.851	27.17	0.9644	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			1,579.21600	953.316	27.23	0.0350	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			118,989.21600	136,253.316	27.23	0.9650	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			6,251.63140	4,713.642	24.72	0.0642	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			298,631.63140	315,293.642	24.72	0.9358	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			6,214.16230	4,678.130	24.73	0.0637	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			299,594.16230	316,258.130	24.73	0.9363	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			6,176.87520	4,642.914	24.75	0.0633	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			300,556.87520	317,222.914	24.75	0.9367	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			30,471.54400	26,026.753	22.64	0.2118	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			234,211.54400	248,546.753	22.64	0.7882	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			30,325.26920	25,897.758	22.65	0.2109	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			235,065.26920	249,417.758	22.65	0.7891	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			30,179.45580	25,769.177	22.66	0.2099	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			235,919.45580	250,289.177	22.66	0.7901	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			80,251.92300	72,982.256	20.57	0.4224	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			141,231.92300	150,132.256	20.57	0.5776	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			80,883.46610	73,559.698	20.55	0.4251	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			139,863.46610	148,709.698	20.55	0.5749	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			80,567.29060	73,270.347	20.56	0.4237	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			140,547.29060	149,420.347	20.56	0.5763	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												5,553,680.00	400	991

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/12/2016	Foreign Exchange Future			17.36970		17.58680			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.38520		17.60240			0.0000	904,030.40	52	33,263
£ / R	On	31/01/2017	Foreign Exchange Future			17.55920		17.78040			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.66480		17.88670			0.0000	0.00	0	34
£ / R	On	13/03/2017	Foreign Exchange Future			17.71420		17.93700			0.0000	1,417,136.00	80	22,570
£ / R	On	31/03/2017	Foreign Exchange Future			17.78390		18.00830			0.0000	0.00	0	89
£ / R	On	25/04/2017	Foreign Exchange Future			17.87930		18.10570			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.08870		18.31940			0.0000	36,177.40	2	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			18.44320		18.64090			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.80190		18.73580			0.0000	0.00	0	5,698
Total £ / R Future												2,357,343.80	134	93,790
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			908.47830	710.296	22.56	0.8703	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			21.67830	40.596	22.56	0.1297	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,719.98260	1,504.444	25.34	0.9716	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			7.58260	9.244	25.34	0.0284	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1.31160	0.823	47.52	0.0019	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,038.91160	5,255.623	47.52	0.9981	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			9.67100	6.200	27.56	0.0191	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,797.27100	2,011.000	27.56	0.9809	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.10470	0.030	47.52	0.0001	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,857.70470	7,074.830	47.52	0.9999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00110	0.000	47.52	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,337.60110	9,554.800	47.52	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			224.22700	145.519	23.39	0.3043	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			421.82700	560.319	23.39	0.6957	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1.31330	0.809	47.52	0.0018	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,048.91330	5,265.609	47.52	0.9982	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1.14410	0.436	47.52	0.0010	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,408.74410	5,625.236	47.52	0.9990	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			470.11300	331.789	22.00	0.5553	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			167.71300	246.589	22.00	0.4447	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1.19150	0.873	38.58	0.0024	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,808.79150	4,025.673	38.58	0.9976	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1.30990	0.837	47.52	0.0019	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,028.90990	5,245.637	47.52	0.9981	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			242.44960	158.692	23.23	0.3257	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			390.04960	523.492	23.23	0.6743	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			162.46560	102.035	24.01	0.2283	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			560.06560	716.835	24.01	0.7717	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			80.76580	46.460	25.07	0.1176	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			888.36580	1,071.260	25.07	0.8824	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			881.27490	691.506	21.16	0.8257	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			38.87490	66.306	21.16	0.1743	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			585.06440	428.099	21.73	0.6484	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			112.66440	172.899	21.73	0.3516	0.00	0	4,885

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			409.54850	282.704	22.15	0.5002	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			207.14850	297.504	22.15	0.4998	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,100.89300	941.615	19.30	0.7175	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			180.49300	242.415	19.30	0.2825	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			688.83640	589.294	20.47	0.4682	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			692.13640	814.494	20.47	0.5318	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			19.82950	16.122	26.55	0.0191	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,832.82950	6,051.922	26.55	0.9809	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			19.66620	15.987	26.55	0.0189	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,842.66620	6,061.787	26.55	0.9811	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			19.99400	16.258	26.55	0.0192	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,822.99400	6,042.058	26.55	0.9808	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			732.12760	637.590	20.39	0.4462	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			903.82760	1,033.690	20.39	0.5538	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			45.19430	36.587	25.10	0.0351	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,919.49430	6,137.287	25.10	0.9649	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			122.97730	103.879	25.31	0.0745	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,833.57730	6,045.179	25.31	0.9255	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			122.38180	103.363	25.31	0.0742	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,842.98180	6,054.663	25.31	0.9258	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			123.57550	104.398	25.31	0.0748	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,824.17550	6,035.698	25.31	0.9252	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,530.72860	1,420.676	18.45	0.5912	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			889.82860	977.476	18.45	0.4088	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,525.72290	1,415.955	18.46	0.5899	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			894.82290	982.754	18.46	0.4101	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,535.75520	1,425.413	18.44	0.5925	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			884.85520	972.213	18.44	0.4075	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			262.24690	279.615	23.50	0.1360	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,676.44690	6,627.715	23.50	0.8640	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			261.38220	278.711	23.50	0.1357	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,685.58220	6,636.811	23.50	0.8643	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			263.11430	280.522	23.50	0.1364	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,667.31430	6,618.622	23.50	0.8636	0.00	0	0
Total £ / R Option												0.00	0	20,461
Total £ / R												2,357,343.80	134	114,251
¥ / R	On	19/12/2016	Foreign Exchange Future			0.11990		0.12097			0.0000	0.00	0	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12244		0.12355			0.0000	13,346.18	109	109
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12537		0.12653			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12816		0.12909			0.0000	0.00	0	0
Total ¥ / R Future												13,346.18	109	11,264
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	57.14	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			28,902.90000	29,009.700	57.14	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	57.14	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			29,902.90000	30,009.700	57.14	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	57.14	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			30,902.90000	31,009.700	57.14	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			114.93850	117.853	24.20	0.1559	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,760.33850	1,873.653	24.20	0.8441	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			44.47890	47.776	25.58	0.0703	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,689.87890	2,803.575	25.58	0.9297	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			17.73320	19.769	26.88	0.0314	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,663.13320	3,775.569	26.88	0.9686	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			186.59650	204.005	24.52	0.1811	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,533.69650	2,666.605	24.52	0.8189	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			100.57360	115.200	25.36	0.1106	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,447.67360	3,577.800	25.36	0.8894	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			54.42910	65.384	26.12	0.0669	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,401.52910	4,527.984	26.12	0.9331	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			370.77190	400.822	24.25	0.2658	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,461.37190	2,584.421	24.25	0.7342	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			231.01440	258.821	24.90	0.1851	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,321.61440	3,442.421	24.90	0.8149	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			143.29150	166.804	25.48	0.1272	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,233.89150	4,350.404	25.48	0.8728	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												13,346.18	109	11,264
€ / R	On	19/12/2016	Foreign Exchange Future			14.66630		14.85500			0.0000	982,642.10	67	51,179
€ / R	On	23/01/2017	Foreign Exchange Future			14.80170		14.99300			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.80870		14.81340			0.0000	992,182.90	67	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.82990		15.02200			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.91550		15.10860			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.92990		15.12300			0.0000	0.00	0	26
€ / R	On	13/03/2017	Foreign Exchange Future			14.97680		15.17070			0.0000	1,902,053.60	127	29,385
€ / R	On	31/03/2017	Foreign Exchange Future			15.04270		15.23810			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.33270		15.53460			0.0000	0.00	0	77,742
€ / R	On	18/09/2017	Foreign Exchange Future			15.67140		15.84680			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.01320		15.96480			0.0000	0.00	0	0
Total € / R Future												3,876,878.60	261	160,786
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			2,047.76820	2,235.422	29.92	0.9935	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,945.01080	6,133.702	42.38	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			6.90020	3.922	26.98	0.0151	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,551.90020	1,737.622	26.98	0.9849	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			5.69040	3.287	27.57	0.0126	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,650.69040	1,836.987	27.57	0.9874	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2.76820	1.722	29.92	0.0065	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			2,137.38040	2,325.208	30.45	0.9943	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2.34150	1.486	30.50	0.0056	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,147.34150	2,335.186	30.50	0.9944	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2.30320	1.465	30.56	0.0055	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			2,157.30320	2,345.165	30.56	0.9945	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.01080	0.002	42.38	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.00060	0.000	42.38	0.0000	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			7,045.00060	7,233.700	42.38	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2.38040	1.508	30.45	0.0057	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call			445.52060	330.732	17.80	0.4678	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put			362.52060	439.032	17.80	0.5322	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call			0.00000	385.927	17.68	0.5125	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put			0.00000	387.227	17.68	0.4875	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			330.93300	243.937	18.68	0.3483	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			608.93300	714.037	18.68	0.6517	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			300.44400	231.573	19.37	0.2870	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			951.84400	1,076.073	19.37	0.7130	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call			518.25370	417.129	18.36	0.4455	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put			565.25370	657.229	18.36	0.5545	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			1,134.48570	1,263.248	19.55	0.7275	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			35.80920	28.033	23.76	0.0396	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,575.10920	3,761.233	23.76	0.9604	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,086.72230	933.445	17.53	0.7112	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			216.02230	256.645	17.53	0.2888	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,555.64600	3,741.571	23.72	0.9599	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			36.07690	28.202	23.74	0.0398	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,565.37690	3,751.402	23.74	0.9602	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			768.48270	640.490	17.89	0.5694	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			397.78270	463.690	17.89	0.4306	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			305.18570	240.048	19.55	0.2725	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			120.15050	88.592	21.21	0.1160	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,119.45050	2,281.792	21.21	0.8840	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			36.34600	28.371	23.72	0.0401	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call			646.65180	537.616	18.37	0.4753	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put			628.55180	714.916	18.37	0.5247	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			588.06190	498.199	19.25	0.3643	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,313.46190	1,425.499	19.25	0.6357	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			150.87730	124.204	23.09	0.1071	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,796.27730	3,971.504	23.09	0.8929	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			150.37310	123.782	23.11	0.1067	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,805.77310	3,981.082	23.11	0.8933	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			149.87140	123.360	23.13	0.1064	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,815.27140	3,990.660	23.13	0.8936	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,684.76520	1,513.427	17.46	0.7627	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			260.16520	290.727	17.46	0.2373	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			292.82010	261.694	23.05	0.1681	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,916.02010	4,060.294	23.05	0.8319	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			292.23520	261.194	23.07	0.1677	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,925.43520	4,069.794	23.07	0.8323	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			293.41140	262.199	23.03	0.1685	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,906.61140	4,050.799	23.03	0.8315	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,705.28380	2,658.553	20.52	0.6808	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,713.40670	2,666.674	20.53	0.6816	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			616.33660	618.002	20.54	0.3176	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,721.53660	2,674.802	20.54	0.6824	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			288.14410	294.062	24.99	0.1546	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,733.34410	5,690.862	24.99	0.8454	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			620.08380	621.753	20.52	0.3192	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			618.20670	619.874	20.53	0.3184	0.00	0	0
Total € / R Option												0.00	0	9,552
Total € / R												3,876,878.60	261	170,338
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.17830		10.30840			0.0000	519,093.30	51	11,286
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.32730		10.45950			0.0000	0.00	0	9,495
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.49890		10.63520			0.0000	0.00	0	100
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.66120		10.77750			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.82530		10.78810			0.0000	0.00	0	0
Total AU\$ / R Future												519,093.30	51	20,881
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			24.23180	10.095	16.60	0.0721	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			375.83180	491.795	16.60	0.9279	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			22.97460	9.712	16.71	0.0694	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			384.57460	501.412	16.71	0.9306	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			21.77420	9.346	16.82	0.0668	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			393.37420	511.046	16.82	0.9332	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			28.13920	20.052	17.20	0.0536	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,528.63920	1,652.752	17.20	0.9464	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			29.20840	20.791	17.17	0.0553	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,509.70840	1,633.491	17.17	0.9447	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			28.66910	20.418	17.18	0.0544	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,519.16910	1,643.118	17.18	0.9456	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			113.34600	89.209	16.86	0.1422	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,548.14600	1,660.309	16.86	0.8578	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			115.55410	91.030	16.83	0.1448	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,530.35410	1,642.130	16.83	0.8552	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			114.44530	90.114	16.84	0.1435	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,539.24530	1,651.214	16.84	0.8565	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,599.06640	1,687.229	17.00	0.7894	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			205.07340	177.101	17.02	0.2093	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,607.57340	1,695.901	17.02	0.7907	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			203.59210	175.786	17.03	0.2079	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,616.09210	1,704.586	17.03	0.7921	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			206.56640	178.429	17.00	0.2106	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,429.43300	1,403.317	16.60	0.6796	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			341.68780	352.834	16.58	0.3236	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,413.58780	1,387.534	16.58	0.6764	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			339.60350	350.719	16.59	0.3220	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,421.50350	1,395.419	16.59	0.6780	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			337.53300	348.617	16.60	0.3204	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												519,093.30	51	20,881
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.27330		10.42730			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.45510		10.61190			0.0000	0.00	0	160
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.66330		10.82440			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			10.85860		11.00010			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	172
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			0.51370	0.210	33.92	0.0012	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,083.21370	2,236.910	33.92	0.9988	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			0.50120	0.209	34.02	0.0012	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,093.20120	2,246.909	34.02	0.9988	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			0.48910	0.207	34.12	0.0011	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,103.18910	2,256.907	34.12	0.9989	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			21.53580	15.729	20.71	0.0367	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,139.63580	2,290.629	20.71	0.9633	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			21.35580	15.670	20.77	0.0365	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,149.45580	2,300.570	20.77	0.9635	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			21.17810	15.611	20.82	0.0363	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,159.27810	2,310.511	20.82	0.9637	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			245.69140	202.355	18.04	0.2556	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,151.29140	1,269.055	18.04	0.7444	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			243.67480	200.568	18.05	0.2537	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,159.27480	1,277.268	18.05	0.7463	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			241.67550	198.797	18.07	0.2518	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,167.27550	1,285.497	18.07	0.7482	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			533.96310	469.050	16.86	0.4284	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			813.86310	890.450	16.86	0.5716	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			530.39810	465.813	16.87	0.4262	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			820.29810	897.213	16.87	0.5738	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			526.85930	462.601	16.89	0.4239	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			826.75930	904.001	16.89	0.5761	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	172

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On	19/12/2016	Foreign Exchange Future			631.07960		497.01640			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			13.53230		13.72950			0.0000	0.00	0	1,718
CHF / R	On	13/03/2017	Foreign Exchange Future			13.83630		14.03940			0.0000	1,674,192.30	121	121
CHF / R	On	19/06/2017	Foreign Exchange Future			14.18520		14.39710			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.51890		14.70730			0.0000	0.00	0	0
Total CHF / R Future												1,674,192.30	121	1,839
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			0.65390	0.339	36.42	0.0013	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,951.15390	3,148.039	36.42	0.9987	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			0.65320	0.337	36.50	0.0013	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,961.15320	3,158.037	36.50	0.9987	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			0.65240	0.336	36.58	0.0013	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,971.15240	3,168.036	36.58	0.9987	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			52.91330	45.255	25.18	0.0612	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,063.51330	3,258.955	25.18	0.9388	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			52.69730	45.157	25.22	0.0610	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,073.29730	3,268.857	25.22	0.9390	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			52.48190	45.058	25.26	0.0608	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,083.08190	3,278.758	25.26	0.9392	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			395.79940	327.733	21.48	0.2623	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,868.69940	2,012.533	21.48	0.7377	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			393.82170	326.029	21.50	0.2612	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,876.72170	2,020.829	21.50	0.7388	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			391.85450	324.334	21.51	0.2600	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,884.75450	2,029.134	21.51	0.7400	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			790.10450	698.959	20.40	0.4095	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,462.80450	1,560.059	20.40	0.5905	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			787.02920	696.208	20.41	0.4082	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,469.72920	1,567.308	20.41	0.5918	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			783.96680	693.469	20.42	0.4069	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,476.66680	1,574.570	20.42	0.5931	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,674,192.30	121	1,839
CNH / R	On	19/12/2016	Foreign Exchange Future			1.98240		2.00780			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			1.99610		2.02150			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.01830		2.04340			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.03990		2.06110			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			1.13000	0.464	36.63	0.0012	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,423.13000	4,676.464	36.63	0.9988	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			1.07520	0.426	37.01	0.0011	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,523.07520	4,776.426	37.01	0.9989	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1.02520	0.392	37.39	0.0010	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,623.02520	4,876.392	37.39	0.9990	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,826.09560	5,074.236	23.73	0.9623	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			44.20960	36.166	23.16	0.0393	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,629.20960	4,875.166	23.16	0.9607	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			42.60840	35.685	23.45	0.0385	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,727.60840	4,974.685	23.45	0.9615	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			41.09560	35.236	23.73	0.0377	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,431.65850	2,613.911	19.22	0.7490	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			446.45290	380.480	19.31	0.2421	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,512.45290	2,697.480	19.31	0.7579	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			428.51630	364.768	19.40	0.2336	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,594.51630	2,781.768	19.40	0.7664	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			465.65850	396.911	19.22	0.2510	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			1,036.76410	936.038	18.71	0.4182	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,825.76410	1,937.038	18.71	0.5818	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			1,002.43340	904.362	18.76	0.4077	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			1,891.43340	2,005.362	18.76	0.5923	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			970.26820	874.699	18.82	0.3974	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			1,959.26820	2,075.699	18.82	0.6026	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
DKK / R	On	19/12/2016	Foreign Exchange Future			1.97240		1.99750			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.01460		2.04020			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.06300		2.08980			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			0.61880	0.319	38.79	0.0008	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,925.61880	5,176.319	38.79	0.9992	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.81130	0.384	38.12	0.0010	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,725.81130	4,976.384	38.12	0.9990	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			0.70830	0.350	38.45	0.0009	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,825.70830	5,076.350	38.45	0.9991	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			140.81240	101.964	18.94	0.1115	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,538.81240	2,755.964	18.94	0.8885	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			162.51990	120.331	18.85	0.1283	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,360.51990	2,574.331	18.85	0.8717	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			151.28750	110.797	18.89	0.1196	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,449.28750	2,664.797	18.89	0.8804	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,563.36710	1,717.954	17.86	0.6263	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			728.71390	619.618	17.92	0.3611	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,630.71390	1,789.618	17.92	0.6389	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			795.29480	677.480	17.80	0.3866	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,497.29480	1,647.480	17.80	0.6134	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			761.36710	647.953	17.86	0.3737	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.76100		1.78420			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.79130		1.81470			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.82510		1.84910			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.85650		1.87710			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			1.72770	0.803	34.48	0.0024	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,359.72770	3,590.803	34.48	0.9976	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1.56110	0.739	34.99	0.0022	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,459.56110	3,690.739	34.99	0.9978	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1.41450	0.681	35.50	0.0020	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,559.41450	3,790.681	35.50	0.9980	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			109.32470	87.141	24.38	0.0881	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,362.32470	3,574.141	24.38	0.9119	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			103.80540	82.646	24.54	0.0838	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,456.80540	3,669.646	24.54	0.9162	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			100.36900	79.179	24.75	0.0803	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,553.36900	3,766.179	24.75	0.9197	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			622.60500	543.031	20.87	0.3236	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,931.60500	2,092.031	20.87	0.6764	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			672.09290	587.309	20.63	0.3455	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,781.09290	1,936.309	20.63	0.6545	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			646.82650	564.687	20.75	0.3344	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,855.82650	2,013.687	20.75	0.6656	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			1,057.39250	961.018	19.98	0.4363	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,686.39250	1,796.018	19.98	0.5637	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			1,025.22710	930.795	20.07	0.4255	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,754.22710	1,865.795	20.07	0.5745	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			994.11960	902.387	20.18	0.4151	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,823.11960	1,937.387	20.18	0.5849	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			0.13380		0.13550			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13310		0.13560			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13290		0.13470			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	18/09/2017	Foreign Exchange Future			0.13270		0.13420			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			9.72270		9.81360			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.85920		9.95150			0.0000	571,833.60	58	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.01470		10.11040			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.16050		10.23700			0.0000	0.00	0	0
Total NZ\$ / R Future												571,833.60	58	58
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			3.40360	1.455	24.61	0.0097	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,039.80360	1,128.755	24.61	0.9903	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			3.30480	1.405	24.68	0.0094	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,049.70480	1,138.705	24.68	0.9906	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			3.20940	1.357	24.76	0.0090	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,059.60940	1,148.657	24.76	0.9910	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			62.07460	47.079	17.98	0.1107	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,200.57460	1,277.879	17.98	0.8893	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			61.06300	46.190	17.99	0.1090	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,209.56300	1,286.990	17.99	0.8910	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			60.06810	45.317	17.99	0.1072	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,218.56810	1,296.117	17.99	0.8928	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			223.20470	195.350	17.55	0.2661	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,052.80470	1,120.650	17.55	0.7339	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			221.18580	193.536	17.57	0.2640	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,060.78580	1,128.836	17.57	0.7360	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			219.18590	191.737	17.59	0.2620	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,068.78590	1,137.037	17.59	0.7380	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			468.91670	432.062	16.93	0.4227	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			811.91670	851.562	16.93	0.5773	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			465.48940	428.834	16.94	0.4203	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			818.48940	858.334	16.94	0.5797	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			472.37080	435.316	16.92	0.4251	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			805.37080	844.816	16.92	0.5749	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												571,833.60	58	58
PULA / R	On	19/12/2016	Foreign Exchange Future			1.28890		1.29540			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.30360		1.31010			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.32040		1.32720			0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Future			1.33550		1.33980			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			1,046.00000	1,111.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			1,146.00000	1,211.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			1,246.00000	1,311.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			1,099.00000	1,164.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,199.00000	1,264.000		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			1,299.00000	1,364.000		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			528.00000	596.000		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			628.00000	696.000		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			728.00000	796.000		1.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/09/2017	Foreign Exchange Option	1.36	Put			202.00000	245.000		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			302.00000	345.000		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			402.00000	445.000		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			1.27300		1.27220			0.0000	1,793,657.00	1,409	2
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.27590		1.27520			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.27880		1.27820			0.0000	0.00	0	8,095
QUANTO £	On	18/09/2017	Foreign Exchange Future			1.28180		1.28110			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												1,793,657.00	1,409	8,097
Total QUANTO £ / \$												1,793,657.00	1,409	8,097
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.07390		1.07370			0.0000	161,085.00	150	52
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.07870		1.07850			0.0000	0.00	0	40
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08400		1.08390			0.0000	7,121,880.00	6,570	25,352
QUANTO €	On	18/09/2017	Foreign Exchange Future			1.08920		1.08910			0.0000	0.00	0	0
Total QUANTO € / \$ Future												7,282,965.00	6,720	25,444
Total QUANTO € / \$												7,282,965.00	6,720	25,444
RAIN	On	19/12/2016	Foreign Exchange Future			22,980.66000		23,266.83000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			23,359.90000		23,651.40000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			9.62580		9.72900			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			9.78760		9.89210			0.0000	0.00	0	36
SGD / R	On	19/06/2017	Foreign Exchange Future			9.97270		10.08130			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	189
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			0.29660	0.002	26.26	0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			2,081.29660	2,184.202	26.26	1.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			0.29090	0.002	26.11	0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			2,091.29090	2,194.202	26.11	1.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			0.28530	0.002	25.97	0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			2,101.28530	2,204.201	25.97	1.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			65.11330	49.122	18.03	0.1151	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,163.01330	1,251.522	18.03	0.8849	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			64.04990	48.218	18.04	0.1133	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,171.94990	1,260.618	18.04	0.8867	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			63.00170	47.328	18.05	0.1115	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,180.90170	1,269.728	18.05	0.8885	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			315.76090	273.372	16.64	0.3554	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			744.46090	810.672	16.64	0.6446	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			312.79810	270.788	16.66	0.3527	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			751.49810	818.088	16.66	0.6473	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			309.86460	268.225	16.68	0.3501	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			758.56460	825.525	16.68	0.6499	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	189
TRY / R	On	19/12/2016	Foreign Exchange Future			3.94190		3.90640			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			3.92890		3.88980			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.90210		3.86120			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,403.60360	1,368.123	45.11	0.9997	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.00440	0.027	45.11	0.0003	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,383.60440	1,348.127	45.11	0.9997	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.00400	0.025	45.11	0.0003	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,393.60400	1,358.125	45.11	0.9997	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.00360	0.023	45.11	0.0003	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			5.83420	6.343	22.32	0.0367	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			976.03420	937.443	22.32	0.9633	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			5.90890	6.451	22.56	0.0369	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			986.10890	947.551	22.56	0.9631	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			5.98400	6.561	22.80	0.0371	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			996.18400	957.661	22.80	0.9629	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			67.15350	73.157	17.17	0.2623	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			465.95350	431.057	17.17	0.7377	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			65.42640	71.229	17.20	0.2567	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			474.22640	439.129	17.20	0.7433	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			63.74200	69.351	17.23	0.2512	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			482.54200	447.251	17.23	0.7488	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			1.38120		1.40030			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33740		1.36400			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.28290		1.30200			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.23270		1.24920			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,060,185,953.58	84,987	1,221,965
Total Options												5,944,553.18	23,270	2,610,845
Grand Total:												1,066,130,506.75	108,257	3,832,810