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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/12/2016 Foreign Exchange Future			13.66100		13.60670			0.0000	3,428,911.00	251	0
\$ / R On 15/12/2016 Foreign Exchange Future			13.67060		13.60670			0.0000	0.00	0	2,477
\$ / R On 19/12/2016 Foreign Exchange Future			13.67060		13.61390			0.0000	2,121,636,108.20	155,197	214,856
\$ / R On 21/12/2016 Foreign Exchange Future			13.66590		13.61760			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			13.68290		13.63550			0.0000	12,588,268.00	920	3,232
\$ / R On 29/12/2016 Foreign Exchange Future			13.68560		13.63830			0.0000	0.00	0	0
\$ / R On 04/01/2017 Foreign Exchange Future			13.70200		13.65520			0.0000	0.00	0	2,250
\$ / R On 11/01/2017 Foreign Exchange Future			13.72100		13.67490			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.72650		13.68060			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			13.73740		13.69190			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.74010		13.69440			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.74540		13.69960			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.75310		13.70730			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.75830		13.71240			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.76340		13.71760			0.0000	0.00	0	1,289
\$ / R On 31/01/2017 Foreign Exchange Future			13.77370		13.72790			0.0000	0.00	0	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.81750		13.77160			0.0000	0.00	0	0
\$ / R On 27/02/2017 Foreign Exchange Future			13.84340		13.79750			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			13.84600		13.80000			0.0000	0.00	0	374
\$ / R On 01/03/2017 Foreign Exchange Future			13.84860		13.80260			0.0000	0.00	0	0
\$ / R On 13/03/2017 Foreign Exchange Future			13.87980		13.83370			0.0000	2,459,417,281.20	177,194	423,544

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/03/2017	Foreign Exchange Future			13.92690		13.88120			0.0000	0.00	0	1,561
\$ / R	On	11/04/2017	Foreign Exchange Future			13.95590		13.91030			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			13.95850		13.91300			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			13.96110		13.91560			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			13.98220		13.93680			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.99270		13.94740			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.13750		14.09310			0.0000	282,750.00	20	190,051
\$ / R	On	12/07/2017	Foreign Exchange Future			14.19930		14.15390			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.22350		14.17760			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.38190		14.33360			0.0000	0.00	0	4,455
\$ / R	On	23/10/2017	Foreign Exchange Future			14.47470		14.42690			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.62300		14.57630			0.0000	0.00	0	14,956
\$ / R	On	19/03/2018	Foreign Exchange Future			14.86580		14.82080			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.10860		15.06520			0.0000	0.00	0	70
Total \$ / R Future												4,597,353,318.40	333,582	871,407
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			966.70200	1,021.000	33.00	1.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			0.00200	0.000	33.00	0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			956.70240	1,011.000	33.00	1.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			0.00240	0.000	33.00	0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			946.70300	1,001.000	33.00	1.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			0.00300	0.000	33.00	0.0000	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			34.52500	24.664	39.44	0.1661	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			377.82500	304.064	39.44	0.8339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,413.90000	13,470.600	80.25	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	80.25	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,814.32830	1,870.753	40.39	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			0.42830	0.153	40.39	0.0009	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,117.25050	1,172.072	32.28	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			3.35050	1.472	32.28	0.0085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,028.22430	1,082.688	31.38	0.9881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			4.32430	2.088	31.38	0.0119	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			870.82540	924.509	29.78	0.9782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			6.92540	3.909	29.78	0.0218	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			630.65990	681.248	27.37	0.9436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			16.75990	10.648	27.37	0.0564	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			434.10510	477.032	25.54	0.8721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			40.20510	26.432	25.54	0.1279	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			376.12900	415.534	24.96	0.8368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			52.22900	34.934	24.96	0.1632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			368.07870	406.936	24.87	0.8311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			54.17870	36.336	24.87	0.1689	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			360.09130	398.389	24.79	0.8253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			56.19130	37.789	24.79	0.1747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			336.51660	373.071	24.54	0.8069	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			62.61660	42.471	24.54	0.1931	0.00	0	7,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			328.79260	364.746	24.46	0.8005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			64.89260	44.146	24.46	0.1995	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			291.24870	324.040	24.04	0.7657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			77.34870	53.440	24.04	0.2343	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			235.25900	262.545	23.37	0.7009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			101.35900	71.944	23.37	0.2991	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			222.11660	247.961	23.21	0.6829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			108.21660	77.361	23.21	0.3171	0.00	0	36,016
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			139.05540	150.587	21.96	0.5285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			175.15540	129.987	21.96	0.4715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			118.56110	128.445	22.33	0.4724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			204.66110	157.845	22.33	0.5276	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			100.45200	109.029	22.70	0.4189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			236.55200	188.429	22.70	0.5811	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			93.84510	101.983	22.84	0.3984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			249.94510	201.383	22.84	0.6016	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call			70.79870	77.564	23.44	0.3222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put			306.89870	256.964	23.44	0.6778	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call			58.91360	65.066	23.81	0.2798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put			345.01360	294.466	23.81	0.7202	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			40.11720	45.390	24.54	0.2077	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			426.21720	374.790	24.54	0.7923	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			32.84210	37.778	24.91	0.1777	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			468.94210	417.178	24.91	0.8223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			29.05620	33.808	25.14	0.1615	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			495.15620	443.208	25.14	0.8385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			27.88290	32.576	25.21	0.1564	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			503.98290	451.976	25.21	0.8436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			26.75170	31.386	25.28	0.1514	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			512.85170	460.786	25.28	0.8486	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			24.61150	29.131	25.43	0.1419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			530.71150	478.531	25.43	0.8581	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call			22.62520	27.032	25.58	0.1329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put			548.72520	496.432	25.58	0.8671	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call			21.68700	26.039	25.65	0.1286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put			557.78700	505.439	25.65	0.8714	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			19.07850	23.266	25.87	0.1165	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			585.17850	532.666	25.87	0.8835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			17.50070	21.579	26.02	0.1089	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			603.60070	550.979	26.02	0.8911	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			15.35540	19.271	26.24	0.0985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			631.45540	578.671	26.24	0.9015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			14.06140	17.870	26.39	0.0920	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			650.16140	597.270	26.39	0.9080	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			11.25190	14.791	26.76	0.0776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			697.35190	644.191	26.76	0.9224	0.00	0	3,800

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		10.37920	13.204	26.98	0.0700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		726.47920	672.604	26.98	0.9300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		10.11020	12.713	27.06	0.0676	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		736.21020	682.114	27.06	0.9324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		8.89100	10.904	27.63	0.0583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		784.99100	730.304	27.63	0.9417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		8.67040	10.597	27.76	0.0566	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		794.77040	739.997	27.76	0.9434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		7.66840	9.213	28.39	0.0493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		843.76840	788.613	28.39	0.9507	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		6.81340	8.041	29.02	0.0430	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		892.91340	837.441	29.02	0.9570	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		6.65790	7.829	29.15	0.0418	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		902.75790	847.229	29.15	0.9582	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		5.45090	6.199	30.28	0.0330	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		991.55090	935.599	30.28	0.9670	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		5.11510	5.750	30.66	0.0306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		1,021.21510	965.150	30.66	0.9694	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		4.80710	5.342	31.03	0.0284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		1,050.90710	994.742	31.03	0.9716	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		4.52420	4.969	31.41	0.0263	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		1,080.62420	1,024.369	31.41	0.9737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		4.43500	4.853	31.54	0.0257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		1,090.53500	1,034.253	31.54	0.9743	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		3.66600	3.856	32.80	0.0202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,189.76600	1,133.256	32.80	0.9798	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		3.53530	3.689	33.05	0.0193	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		1,209.63530	1,153.089	33.05	0.9807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		3.29350	3.383	33.55	0.0177	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		1,249.39350	1,192.783	33.55	0.9823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		0.00150	0.008	76.66	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		6,086.10150	6,029.408	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		0.00130	0.007	76.66	0.0000	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		6,136.10130	6,079.407	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		0.00110	0.006	76.66	0.0000	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		6,196.10110	6,139.406	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		0.00070	0.004	76.66	0.0000	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		6,336.10070	6,279.404	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		0.00050	0.003	76.66	0.0000	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		6,466.10050	6,409.403	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		0.00040	0.002	76.66	0.0000	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		6,546.10040	6,489.402	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		0.00030	0.002	76.66	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		6,686.10030	6,629.402	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		0.00020	0.001	76.66	0.0000	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		6,746.10020	6,689.401	76.66	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	20.80	Call			0.00010	0.000	76.66	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,186.10010	7,129.400	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00000	0.000	76.66	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,286.10000	7,229.400	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.00000	0.000	76.66	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,386.10000	7,329.400	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00000	0.000	76.66	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,626.10000	7,569.400	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00000	0.000	76.66	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,686.10000	7,629.400	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00000	0.000	76.66	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,396.10000	9,339.400	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	76.66	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,326.10000	13,269.400	76.66	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			3.02390	3.045	34.18	0.0158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,299.12390	1,242.445	34.18	0.9842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2.59120	2.642	35.06	0.0136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,368.69120	1,312.042	35.06	0.9864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2.44220	2.540	35.31	0.0131	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,388.54220	1,331.940	35.31	0.9869	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			1.82230	1.810	35.89	0.0095	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,487.92230	1,431.210	35.89	0.9905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1.36760	1.293	36.47	0.0069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,587.46760	1,530.693	36.47	0.9931	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1.32940	1.250	36.53	0.0067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,597.42940	1,540.650	36.53	0.9933	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			1.09190	0.990	36.93	0.0053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,667.19190	1,610.390	36.93	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			0.78480	0.665	37.62	0.0036	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,786.88480	1,730.065	37.62	0.9964	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			0.63300	0.512	38.08	0.0028	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,866.73300	1,809.912	38.08	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			0.60030	0.480	38.20	0.0027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,886.70030	1,829.880	38.20	0.9973	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			0.49960	0.383	38.60	0.0021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,956.59960	1,899.783	38.60	0.9979	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			0.37680	0.269	39.24	0.0015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			2,066.47680	2,009.670	39.24	0.9985	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			0.27970	0.185	39.93	0.0011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,186.37970	2,129.585	39.93	0.9989	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			0.27290	0.179	39.99	0.0010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,196.37290	2,139.579	39.99	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			0.24770	0.158	40.22	0.0009	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,236.34770	2,179.558	40.22	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			0.24180	0.154	40.27	0.0009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,246.34180	2,189.554	40.27	0.9991	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	16.00	Call			0.17390	0.100	41.08	0.0006	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,386.27390	2,329.500	41.08	0.9994	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			0.13550	0.072	41.72	0.0004	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,496.23550	2,439.472	41.72	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			0.11110	0.056	42.24	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,586.21110	2,529.456	42.24	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			0.09080	0.041	42.87	0.0002	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,696.19080	2,639.441	42.87	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			0.10040	0.032	43.39	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,786.20040	2,729.432	43.39	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			0.10820	0.041	45.11	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,856.20820	2,799.441	45.11	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			0.11530	0.051	46.58	0.0003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,916.21530	2,859.451	46.58	0.9997	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			0.11770	0.055	47.08	0.0003	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,936.21770	2,879.455	47.08	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			0.13550	0.085	50.53	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,076.23550	3,019.485	50.53	0.9996	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			0.14490	0.104	52.25	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,146.24490	3,089.504	52.25	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			0.14630	0.107	52.50	0.0005	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,156.24630	3,099.507	52.50	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			0.15490	0.126	53.98	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,216.25490	3,159.526	53.98	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			0.16670	0.154	55.95	0.0007	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,296.26670	3,239.554	55.95	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			0.17280	0.170	56.93	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,336.27280	3,279.570	56.93	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			0.17440	0.174	57.18	0.0007	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,346.27440	3,289.574	57.18	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			0.18070	0.191	58.17	0.0008	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,386.28070	3,329.591	58.17	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			0.25050	0.414	67.78	0.0014	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,776.35050	3,719.814	67.78	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			0.27300	0.499	70.49	0.0016	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,886.37300	3,829.899	70.49	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			0.27510	0.507	70.74	0.0016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,896.37510	3,839.907	70.74	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			0.30810	0.639	74.43	0.0019	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			4,046.40810	3,990.039	74.43	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			0.31500	0.668	75.17	0.0020	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			4,076.41500	4,020.068	75.17	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			0.30270	0.698	75.91	0.0020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			4,106.40270	4,050.098	75.91	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			0.15180	0.424	76.66	0.0013	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,386.25180	4,329.824	76.66	0.9987	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			0.14080	0.397	76.66	0.0012	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,416.24080	4,359.797	76.66	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			0.13060	0.372	76.66	0.0011	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,446.23060	4,389.772	76.66	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			0.11810	0.340	76.66	0.0010	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,486.21810	4,429.740	76.66	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			0.11220	0.325	76.66	0.0010	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,506.21220	4,449.725	76.66	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.05330	0.169	76.66	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,796.15330	4,739.569	76.66	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.04800	0.154	76.66	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,836.14800	4,779.555	76.66	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.01490	0.055	76.66	0.0002	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,276.11490	5,219.455	76.66	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.01170	0.045	76.66	0.0002	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,366.11170	5,309.445	76.66	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.01100	0.043	76.66	0.0001	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,386.11100	5,329.443	76.66	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.00730	0.030	76.66	0.0001	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,536.10730	5,479.430	76.66	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.00550	0.023	76.66	0.0001	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,636.10550	5,579.423	76.66	0.9999	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			3.45270	3.152	30.84	0.0154	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			1,385.85270	1,337.252	30.84	0.9846	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			240.21160	263.029	22.27	0.6596	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put			122.61160	97.129	22.27	0.3404	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			25.87410	25.142	23.42	0.1175	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			618.27410	569.242	23.42	0.8825	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call			18.47850	17.365	23.65	0.0856	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put			700.87850	651.465	23.65	0.9144	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			414.65470	375.214	20.72	0.6695	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			110.15470	118.114	20.72	0.3305	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			33.62310	34.884	22.39	0.1170	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			855.32310	809.284	22.39	0.8830	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			109.87560	116.458	20.31	0.2866	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			554.67560	514.458	20.31	0.7134	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			279.62560	295.325	18.80	0.5221	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			304.72560	274.325	18.80	0.4779	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			198.52020	208.969	19.46	0.3968	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			467.92020	432.469	19.46	0.6032	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			3.80760	5.698	26.16	0.0159	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,493.20760	2,449.198	26.16	0.9841	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			142.12680	147.472	19.87	0.2910	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			680.22680	640.072	19.87	0.7090	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			136.56900	141.976	20.06	0.2779	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			722.16900	681.876	20.06	0.7221	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	20/01/2017	Foreign Exchange Option	13.71	Call		329.27860	345.282	18.77	0.5291	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		339.67860	309.882	18.77	0.4709	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		214.94820	225.025	19.48	0.3783	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		567.64820	531.925	19.48	0.6217	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		214.38510	224.970	19.69	0.3692	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		601.98510	566.670	19.69	0.6308	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		14.47960	17.623	23.78	0.0404	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		2,192.07960	2,149.323	23.78	0.9596	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		149.01070	157.054	20.50	0.2712	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		841.41070	803.654	20.50	0.7288	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		329.91200	345.857	19.06	0.4972	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		412.31200	382.457	19.06	0.5028	0.00	0	1,000
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		227.78140	239.719	19.81	0.3672	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		649.88140	616.019	19.81	0.6328	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		69.38010	72.977	21.85	0.1366	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		1,411.48010	1,369.277	21.85	0.8634	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		280.97150	295.320	19.42	0.4302	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		533.07150	501.620	19.42	0.5698	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call		255.46750	269.750	20.26	0.3538	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put		803.86750	772.250	20.26	0.6462	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call		120.79680	128.648	21.74	0.1919	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put		1,379.19680	1,341.148	21.74	0.8081	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		505.97820	529.847	19.11	0.5517	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		448.47820	426.447	19.11	0.4483	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call		324.57250	341.766	20.00	0.3997	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put		754.57250	725.766	20.00	0.6003	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call		371.39520	390.366	19.77	0.4393	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put		668.79520	641.766	19.77	0.5607	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		7,586.57790	7,540.640	27.50	0.9991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		1,683.36350	1,725.584	18.85	0.9240	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		49.66350	45.784	18.85	0.0760	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call		1,412.56080	1,452.131	18.28	0.8859	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put		78.86080	72.331	18.28	0.1141	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		1,013.88920	1,048.535	18.42	0.7779	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		180.18920	168.735	18.42	0.2221	0.00	0	95,797
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call		992.02530	1,026.338	18.43	0.7702	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put		188.32530	176.538	18.43	0.2298	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call		942.01190	975.532	18.45	0.7518	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put		208.31190	195.732	18.45	0.2482	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call		841.88840	872.626	18.55	0.7098	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put		258.18840	242.826	18.55	0.2902	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		692.90030	720.845	18.86	0.6347	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		359.20030	341.045	18.86	0.3653	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call		613.22480	639.538	19.06	0.5888	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put		429.52480	409.738	19.06	0.4112	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		588.26430	614.042	19.12	0.5735	0.00	0	1,603

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	13.70	Put			454.56430	434.242	19.12	0.4265	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			564.09440	589.338	19.18	0.5583	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			480.39440	459.538	19.18	0.4417	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			457.44440	479.035	19.56	0.4837	0.00	0	501
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			623.74440	599.235	19.56	0.5163	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			420.61610	441.065	19.75	0.4552	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			686.91610	661.265	19.75	0.5448	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			354.94940	373.246	20.13	0.4011	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			821.24940	793.446	20.13	0.5989	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			325.82460	343.114	20.31	0.3758	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			892.12460	863.314	20.31	0.6242	0.00	0	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			314.82140	331.720	20.39	0.3659	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			921.12140	891.920	20.39	0.6341	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			298.97700	315.305	20.50	0.3515	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			965.27700	935.505	20.50	0.6485	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			263.02280	277.765	20.79	0.3175	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,079.32280	1,047.965	20.79	0.6825	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			210.88340	223.323	21.31	0.2650	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,287.18340	1,253.523	21.31	0.7350	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			202.13130	214.168	21.41	0.2559	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,328.43130	1,294.368	21.41	0.7441	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			195.39900	207.122	21.49	0.2487	0.00	0	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,361.69900	1,327.322	21.49	0.7513	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			179.56840	190.539	21.69	0.2317	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,445.86840	1,410.739	21.69	0.7683	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			160.96490	171.026	21.94	0.2111	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,557.26490	1,521.226	21.94	0.7889	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			146.36150	155.957	22.15	0.1950	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,652.66150	1,616.157	22.15	0.8050	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			145.09480	154.626	22.17	0.1935	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,661.39480	1,624.826	22.17	0.8065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			143.83760	153.306	22.19	0.1921	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,670.13760	1,633.506	22.19	0.8079	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			129.60860	138.345	22.39	0.1758	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,775.90860	1,738.545	22.39	0.8242	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Call			127.38160	136.001	22.43	0.1732	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.50	Put			1,793.68160	1,756.201	22.43	0.8268	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			107.18570	114.720	22.77	0.1493	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,973.48570	1,934.920	22.77	0.8507	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			103.56580	110.900	22.84	0.1449	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,009.86580	1,971.100	22.84	0.8551	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			98.37450	105.417	22.94	0.1385	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,064.67450	2,025.617	22.94	0.8615	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			82.96970	89.126	23.29	0.1193	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,249.26970	2,209.326	23.29	0.8807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			68.95210	74.267	23.67	0.1012	0.00	0	29,152

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	16.22	Put			2,455.25210	2,414.467	23.67	0.8988	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			54.70200	59.118	24.15	0.0822	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,721.00200	2,679.318	24.15	0.9178	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			44.79900	48.661	24.60	0.0686	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,961.09900	2,918.861	24.60	0.9314	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			36.93350	41.049	25.16	0.0582	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,203.23350	3,161.249	25.16	0.9418	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			29.28180	33.561	25.85	0.0478	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,505.58180	3,463.761	25.85	0.9522	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			11.14720	14.488	27.50	0.0217	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,607.44720	4,564.688	27.50	0.9783	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			11.02170	14.334	27.50	0.0215	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,617.32170	4,574.534	27.50	0.9785	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			5.77440	7.770	27.50	0.0124	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,172.07440	5,127.970	27.50	0.9876	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			3.67530	5.065	27.50	0.0084	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,549.97530	5,505.265	27.50	0.9916	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.35230	0.551	27.50	0.0011	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,406.65230	7,360.751	27.50	0.9989	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.27790	0.440	27.50	0.0009	0.00	0	1,800
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			330.92540	348.331	20.63	0.3524	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			1,069.72540	1,041.431	20.63	0.6476	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			597.27520	621.374	19.40	0.5261	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			626.97520	605.474	19.40	0.4739	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			71.20970	77.005	24.58	0.0897	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,178.20970	3,138.505	24.58	0.9103	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			597.03380	620.875	19.41	0.5243	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			634.03380	612.375	19.41	0.4757	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			605.53630	629.623	19.41	0.5276	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			629.93630	608.523	19.41	0.4724	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			493.92730	515.126	19.95	0.4455	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			867.12730	842.926	19.95	0.5545	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			104.78030	112.551	23.56	0.1220	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,827.38030	2,789.851	23.56	0.8780	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			713.20150	738.989	19.15	0.5706	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			565.80150	546.289	19.15	0.4294	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			583.67300	606.680	19.57	0.4976	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			736.27300	713.980	19.57	0.5024	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			306.79080	322.380	21.15	0.3035	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,419.39080	1,389.680	21.15	0.6965	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			722.18040	745.687	19.55	0.5093	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			859.08040	838.187	19.55	0.4907	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			504.35760	523.892	20.47	0.3895	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,301.25760	1,276.392	20.47	0.6105	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			770.60130	794.978	19.38	0.5332	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			787.50130	767.478	19.38	0.4668	0.00	0	2,850

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	14.18	Call			741.99930	765.814	19.48	0.5192	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			828.89930	808.314	19.48	0.4808	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			363.45040	380.081	21.43	0.2990	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,780.35040	1,752.581	21.43	0.7010	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			684.01690	706.933	19.69	0.4898	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			920.91690	899.433	19.69	0.5102	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			623.51180	645.454	19.92	0.4577	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,030.41180	1,007.954	19.92	0.5423	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			313.82690	329.366	21.78	0.2653	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,000.72690	1,971.866	21.78	0.7347	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			385.03310	402.063	21.26	0.3135	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,691.93310	1,664.563	21.26	0.6865	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			365.43750	382.022	21.42	0.3003	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,772.33750	1,744.522	21.42	0.6997	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			278.71220	293.121	22.06	0.2404	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,185.61220	2,155.621	22.06	0.7596	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			361.47110	378.147	21.45	0.2977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,788.37110	1,760.647	21.45	0.7023	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			359.50650	376.228	21.46	0.2964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,796.40650	1,768.728	21.46	0.7036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			189.61480	200.823	22.97	0.1732	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,826.51480	2,793.323	22.97	0.8268	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			302.16810	317.337	21.87	0.2572	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			2,059.06810	2,029.837	21.87	0.7428	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			300.53880	315.659	21.88	0.2560	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,067.43880	2,038.159	21.88	0.7440	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			83.89040	91.972	26.09	0.0822	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,640.79040	4,604.472	26.09	0.9178	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			264.16620	278.087	22.18	0.2299	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,271.06620	2,240.587	22.18	0.7701	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			242.57640	255.753	22.38	0.2139	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,409.47640	2,378.253	22.38	0.7861	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			41.87290	46.689	26.09	0.0459	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,658.77290	5,619.189	26.09	0.9541	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			112.15590	119.900	25.39	0.1050	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,069.05590	4,032.400	25.39	0.8950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			108.41550	116.087	25.59	0.1016	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,165.31550	4,128.587	25.59	0.8984	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,384.55990	1,416.245	18.26	0.7603	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			291.45990	278.745	18.26	0.2397	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			896.65780	922.443	19.02	0.5908	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			633.55780	614.943	19.02	0.4092	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			877.60590	903.188	19.07	0.5825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			654.50590	635.688	19.07	0.4175	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			920.29260	945.139	19.14	0.5771	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			716.39260	695.839	19.14	0.4229	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			144.14910	153.757	24.97	0.1247	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,970.24910	3,934.457	24.97	0.8753	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			705.24980	727.150	19.93	0.4704	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,087.64980	1,063.650	19.93	0.5296	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,018.74120	1,042.207	19.29	0.5602	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			905.14120	880.307	19.29	0.4398	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call			836.06480	857.845	19.87	0.4858	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put			1,192.46480	1,165.945	19.87	0.5142	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,238.60460	1,264.071	18.68	0.6395	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			360.77530	343.041	18.16	0.2368	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,344.28940	3,306.575	23.19	0.7988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			240.44040	250.840	24.22	0.1696	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			3,906.84040	3,868.940	24.22	0.8304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,866.17890	1,897.964	17.87	0.8024	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			282.57890	266.064	17.87	0.1976	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,694.37530	1,724.941	18.16	0.7632	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			3,022.30620	2,987.165	22.73	0.7743	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			289.68120	300.273	23.16	0.2024	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,326.08120	3,288.373	23.16	0.7976	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,436.72780	1,465.253	18.42	0.6986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			503.12780	483.353	18.42	0.3014	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			287.88940	298.475	23.19	0.2012	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,482.89940	2,449.924	22.00	0.7217	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			356.01080	369.912	22.46	0.2436	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,822.41080	2,788.012	22.46	0.7564	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	25.41	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,666.40000	985,618.100	25.41	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			325.90620	339.065	22.73	0.2257	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			963.42850	938.238	19.41	0.4561	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			917.29720	939.957	19.60	0.5199	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			1,053.69720	1,028.057	19.60	0.4801	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			288.78140	299.370	23.17	0.2018	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,335.18140	3,297.470	23.17	0.7982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			416.49940	431.824	22.00	0.2783	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			655.00460	632.171	18.68	0.3605	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,233.50030	1,258.917	18.69	0.6378	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			659.90030	637.017	18.69	0.3622	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			329.65560	342.908	22.69	0.2280	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,996.05560	2,961.008	22.69	0.7720	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			977.02850	1,000.138	19.41	0.5439	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			896.68530	917.268	19.93	0.4873	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,279.78530	1,252.568	19.93	0.5127	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			1,328.41920	1,348.340	19.02	0.6055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			902.11920	875.339	19.02	0.3945	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			1,314.81980	1,334.650	19.05	0.6012	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			918.51980	891.649	19.05	0.3988	0.00	0	16,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,166.36430	1,185.308	19.50	0.5519	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			1,120.06430	1,092.308	19.50	0.4481	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			708.86510	725.078	21.21	0.3762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,132.56510	2,102.078	21.21	0.6238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			1,356.05260	1,376.156	18.94	0.6142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			869.75260	843.156	18.94	0.3858	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			545.43480	559.917	22.14	0.3024	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,789.13480	2,756.917	22.14	0.6976	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			495.94170	509.825	22.49	0.2787	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,049.64170	3,016.825	22.49	0.7213	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			1,178.37280	1,197.386	19.46	0.5561	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			1,102.07280	1,074.386	19.46	0.4439	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			485.55980	499.315	22.57	0.2737	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,109.25980	3,076.315	22.57	0.7263	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			479.75410	493.436	22.62	0.2708	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,143.45410	3,110.436	22.62	0.7292	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			593.63870	608.698	21.83	0.3249	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,567.33870	2,535.698	21.83	0.6751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			471.20640	484.781	22.68	0.2666	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,194.90640	3,161.781	22.68	0.7334	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			469.80160	483.361	22.70	0.2660	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,203.50160	3,170.360	22.70	0.7340	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			489.97780	503.786	22.54	0.2758	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,083.67780	3,050.786	22.54	0.7242	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,398.58100	1,418.988	18.83	0.6273	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			822.28100	795.988	18.83	0.3727	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			388.62010	401.035	23.78	0.2227	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,872.32010	3,838.035	23.78	0.7773	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			472.61660	486.211	22.67	0.2673	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,186.31660	3,153.211	22.67	0.7327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,759.00250	1,782.629	18.26	0.7217	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			532.70250	509.628	18.26	0.2783	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,740.56730	1,764.101	18.29	0.7174	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			544.26730	521.101	18.29	0.2826	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			635.63290	652.536	22.81	0.3053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,314.83290	3,286.736	22.81	0.6947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			634.02730	650.914	22.82	0.3047	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,323.22730	3,295.114	22.82	0.6953	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			637.23800	654.163	22.80	0.3060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,306.43800	3,278.363	22.80	0.6940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			796.28540	815.773	22.80	0.3362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,421.08540	3,397.173	22.80	0.6638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			794.50590	813.976	22.81	0.3355	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,429.30590	3,405.375	22.81	0.6645	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			792.73170	812.190	22.82	0.3349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,437.53170	3,413.590	22.82	0.6651	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	13.64	Call			2,178.97490	2,202.787	19.12	0.7098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			753.77490	734.187	19.12	0.2902	0.00	0	70,530
Total \$ / R Option												0.00	0	2,524,784
Total \$ / R												4,597,353,318.40	333,582	3,396,191
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.67060		13.61390			0.0000	0.00	0	399
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.87980		13.83370			0.0000	277,596.00	20	522
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.13750		14.09310			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.38190		14.33360			0.0000	0.00	0	0
Total \$ / R MAXI Future												277,596.00	20	975
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			251.55090	259.070	35.19	0.0133	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			137,861.55090	132,199.070	35.19	0.9867	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			244.21820	254.038	35.31	0.0131	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			138,854.21820	133,194.038	35.31	0.9869	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			237.11190	245.558	35.37	0.0126	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			139,847.11190	134,185.558	35.37	0.9874	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			3,721.61530	4,132.389	25.14	0.0586	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			319,351.61530	315,152.389	25.14	0.9414	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			3,693.34830	4,104.863	25.16	0.0582	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			320,323.34830	316,124.863	25.16	0.9418	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			3,665.32660	4,077.645	25.18	0.0578	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			321,295.32660	317,097.645	25.18	0.9422	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			22,885.57430	24,154.178	22.52	0.2036	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			250,575.57430	247,404.178	22.52	0.7964	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			22,765.26000	24,029.270	22.53	0.2027	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			251,455.26000	248,279.270	22.53	0.7973	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			22,645.36400	23,905.074	22.55	0.2017	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			252,335.36400	249,155.074	22.55	0.7983	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			68,685.87690	70,662.774	20.45	0.4184	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			151,325.87690	148,472.774	20.45	0.5816	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			69,250.85750	71,236.055	20.43	0.4211	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			149,890.85750	147,046.055	20.43	0.5789	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			68,967.49120	70,949.020	20.44	0.4198	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			150,607.49120	147,759.020	20.44	0.5802	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												277,596.00	20	975
£ / R	On	15/12/2016	Foreign Exchange Future			17.36190		17.30920			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.36250		17.31940			0.0000	319,053,300.00	18,376	26,550
£ / R	On	06/01/2017	Foreign Exchange Future			17.41700		17.38800			0.0000	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Future			17.51830		17.48960			0.0000	0.00	0	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.61980		17.59120			0.0000	0.00	0	34
£ / R	On	13/03/2017	Foreign Exchange Future			17.66740		17.63880			0.0000	426,614,707.80	24,147	43,585

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/03/2017	Foreign Exchange Future			17.73560		17.70780			0.0000	0.00	0	89
£ / R	On	25/04/2017	Foreign Exchange Future			17.83070		17.80370			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.03610		18.01100			0.0000	0.00	0	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			18.39010		18.36120			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.74410		18.71900			0.0000	0.00	0	5,698
Total £ / R Future												745,668,007.80	42,523	108,092
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			621.94460	663.649	34.59	0.9845	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			12.74460	1.749	34.59	0.0155	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,431.92650	1,473.681	30.29	0.9941	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			2.52650	1.181	30.29	0.0059	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			0.13130	0.366	71.90	0.0009	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,320.73130	5,277.866	71.90	0.9991	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			1.40210	0.950	35.60	0.0043	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,072.00210	2,028.450	35.60	0.9957	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.00190	0.009	71.90	0.0000	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,140.60190	7,097.509	71.90	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	71.90	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,620.60000	9,577.500	71.90	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			65.93090	53.837	24.53	0.1970	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			546.53090	491.337	24.53	0.8030	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			0.12850	0.359	71.90	0.0009	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,330.72850	5,287.859	71.90	0.9991	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.05820	0.179	71.90	0.0005	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,690.65820	5,647.679	71.90	0.9995	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			220.97460	221.876	23.35	0.5579	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			201.57460	159.376	23.35	0.4421	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			0.14920	0.125	53.40	0.0004	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,090.74920	4,047.625	53.40	0.9996	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			0.13420	0.373	71.90	0.0009	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,310.73420	5,267.873	71.90	0.9991	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			75.20350	63.090	24.38	0.2239	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			505.80350	450.590	24.38	0.7761	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			38.22950	27.568	25.11	0.1127	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			718.82950	665.068	25.11	0.8873	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			12.99930	8.004	27.62	0.0363	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,103.59930	1,055.504	27.62	0.9637	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			597.05630	629.281	24.79	0.8910	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			37.65630	26.781	24.79	0.1090	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			318.24880	329.948	23.80	0.6907	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			128.84880	97.448	23.80	0.3093	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			177.15060	171.472	23.37	0.4740	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			257.75060	208.972	23.37	0.5260	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			359.56130	369.283	21.26	0.5094	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			391.56130	372.283	21.26	0.4906	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			866.03590	882.854	19.48	0.7182	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			236.43590	224.554	19.48	0.2818	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			530.43300	534.180	20.44	0.4536	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			829.23300	804.380	20.44	0.5464	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Call			79.06420	77.883	24.33	0.0841	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	21.00	Put			3,440.26420	3,410.483	24.33	0.9159	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			17.64030	17.383	28.21	0.0201	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,118.84030	6,089.983	28.21	0.9799	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			17.49750	17.241	28.21	0.0200	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,128.69750	6,099.841	28.21	0.9800	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Call			411.15310	412.789	21.27	0.3498	0.00	0	1,200
£ / R	On	13/03/2017	Foreign Exchange Option	18.50	Put			1,272.35310	1,245.389	21.27	0.6502	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			299.74750	299.955	22.03	0.2696	0.00	0	600
£ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			1,660.94750	1,632.555	22.03	0.7304	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			17.35570	17.100	28.21	0.0198	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,138.55570	6,109.700	28.21	0.9802	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,031.00900	1,043.567	19.24	0.6747	0.00	0	500
£ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			392.20900	376.167	19.24	0.3253	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			587.38750	593.318	20.53	0.4337	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,059.58750	1,037.718	20.53	0.5663	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			24.63760	23.997	24.34	0.0255	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,200.93760	6,173.297	24.34	0.9745	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			91.18570	91.749	25.34	0.0682	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,100.18570	6,075.648	25.34	0.9318	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			90.71630	91.275	25.34	0.0679	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,109.71630	6,085.175	25.34	0.9321	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			90.24910	90.805	25.34	0.0676	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,119.24910	6,094.705	25.34	0.9324	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,369.06040	1,380.899	18.49	0.5859	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			997.86040	980.799	18.49	0.4141	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,364.42760	1,376.223	18.50	0.5845	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,003.22760	986.123	18.50	0.4155	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,359.80920	1,371.561	18.51	0.5832	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,008.60920	991.461	18.51	0.4168	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			260.86030	264.608	23.56	0.1311	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,681.86030	6,660.508	23.56	0.8689	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			259.99900	263.737	23.56	0.1308	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,690.99900	6,669.637	23.56	0.8692	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			259.14030	262.869	23.56	0.1304	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,700.14030	6,678.769	23.56	0.8696	0.00	0	0
Total £ / R Option												0.00	0	23,961
Total £ / R												745,668,007.80	42,523	132,053
¥ / R	On	19/12/2016	Foreign Exchange Future			0.11887		0.11822			0.0000	118.87	1	11,155
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12119		0.12064			0.0000	121.19	1	138
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12405		0.12353			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	18/09/2017	Foreign Exchange Future			0.12681		0.12625			0.0000	0.00	0	0
Total ¥ / R Future												240.06	2	11,293
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	35.27	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			29,178.10000	29,113.100	35.27	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	35.27	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			30,178.10000	30,113.100	35.27	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	35.27	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			31,178.10000	31,113.100	35.27	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			70.81980	91.934	24.68	0.1307	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			2,006.71980	1,972.934	24.68	0.8693	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			23.98620	26.542	24.68	0.0456	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,959.88620	2,907.542	24.68	0.9544	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			7.88490	6.587	24.68	0.0133	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,943.78490	3,887.587	24.68	0.9867	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,800.77940	2,758.360	24.23	0.8434	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			82.08490	76.891	24.23	0.0837	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,729.28490	3,671.791	24.23	0.9163	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			43.91480	34.347	24.23	0.0418	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,691.11480	4,629.247	24.23	0.9582	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			153.57940	163.460	24.23	0.1566	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			333.30630	342.266	23.92	0.2419	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,708.20630	2,661.466	23.92	0.7581	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			208.11990	215.850	24.59	0.1645	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,583.01990	3,535.050	24.59	0.8355	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			129.36320	136.031	25.18	0.1105	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,504.26320	4,455.231	25.18	0.8895	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												240.06	2	11,293
€ / R	On	19/12/2016	Foreign Exchange Future			14.54720		14.48060			0.0000	411,525,740.80	28,289	23,470
€ / R	On	23/01/2017	Foreign Exchange Future			14.66650		14.61190			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.67330		14.61860			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.69360		14.63910			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.77530		14.72060			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.78900		14.73420			0.0000	0.00	0	26
€ / R	On	13/03/2017	Foreign Exchange Future			14.83360		14.77870			0.0000	480,178,465.60	32,371	85,296
€ / R	On	15/03/2017	Foreign Exchange Future			14.84050		14.78540			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.89780		14.84330			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.18310		15.12980			0.0000	759,155.00	50	78,292
€ / R	On	18/09/2017	Foreign Exchange Future			15.52080		15.46340			0.0000	0.00	0	1,156
€ / R	On	18/12/2017	Foreign Exchange Future			15.86200		15.80550			0.0000	0.00	0	0
Total € / R Future												892,463,361.40	60,710	190,675

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	16.90	Put		2,419.49300	2,352.970	40.73	0.9991	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,319.41120	6,252.815	77.71	0.9999	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		0.38910	0.684	37.70	0.0035	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,919.78910	1,853.484	37.70	0.9965	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call		0.28880	0.512	38.31	0.0027	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		2,019.68880	1,953.312	38.31	0.9973	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		0.09300	0.170	40.73	0.0009	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		2,509.47310	2,442.934	41.28	0.9993	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		0.07120	0.131	41.34	0.0007	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,519.47120	2,452.930	41.34	0.9993	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		0.06930	0.127	41.40	0.0007	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		2,529.46930	2,462.927	41.40	0.9993	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.01120	0.015	77.71	0.0001	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		0.00080	0.001	77.71	0.0000	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		7,419.40080	7,352.801	77.71	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		0.07310	0.134	41.28	0.0007	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call		219.06810	235.769	17.61	0.4000	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put		517.16810	479.269	17.61	0.6000	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call		266.38730	285.444	17.52	0.4498	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put		457.78730	422.144	17.52	0.5502	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		157.63230	171.078	18.62	0.2860	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		818.53230	777.478	18.62	0.7140	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		161.72250	175.871	19.55	0.2421	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		1,201.12250	1,160.571	19.55	0.7579	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call		315.53270	335.382	18.46	0.3975	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put		751.33270	716.381	18.46	0.6025	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,396.52570	1,355.434	19.79	0.7660	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		22.52320	20.640	24.40	0.0310	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,953.82320	3,897.040	24.40	0.9690	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		782.96130	813.346	17.50	0.6798	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		304.26130	279.746	17.50	0.3202	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,933.97190	3,877.275	24.35	0.9687	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		22.59730	20.757	24.37	0.0311	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,943.89730	3,887.157	24.37	0.9689	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		513.94370	539.396	17.90	0.5278	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		535.24370	505.796	17.90	0.4722	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		175.22570	189.034	19.79	0.2340	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		56.81290	64.694	21.46	0.0922	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,448.11290	2,401.094	21.46	0.9078	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		22.67190	20.875	24.35	0.0313	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call		420.03320	442.444	18.31	0.4543	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put		694.63320	661.944	18.31	0.5457	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		432.35670	454.657	18.52	0.4352	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		809.05670	776.857	18.52	0.5648	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		410.04830	435.206	19.39	0.3357	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,540.24830	1,512.106	19.39	0.6643	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	19.18	Call			81.71160	101.636	23.18	0.0925	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			4,131.91160	4,098.536	23.18	0.9075	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			81.33010	101.262	23.20	0.0922	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			4,141.53010	4,108.162	23.20	0.9078	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			80.95070	100.890	23.21	0.0918	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			4,151.15070	4,117.790	23.21	0.9082	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,363.40200	1,389.112	17.49	0.7416	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			343.60200	316.012	17.49	0.2584	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,227.75090	4,193.546	23.32	0.8448	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			212.07670	235.258	23.28	0.1559	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,208.67670	4,174.458	23.28	0.8441	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			211.61270	234.801	23.30	0.1555	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,218.21270	4,184.001	23.30	0.8445	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			211.15090	234.346	23.32	0.1552	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,777.13530	2,748.661	20.49	0.7000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,785.41130	2,756.921	20.50	0.7008	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			529.19390	557.182	20.51	0.2984	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,793.69390	2,765.182	20.51	0.7016	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			230.16200	255.030	24.80	0.1405	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,834.66200	5,803.031	24.80	0.8595	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			532.63530	560.661	20.49	0.3000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			530.91130	558.921	20.50	0.2992	0.00	0	0
Total € / R Option												0.00	0	9,552
Total € / R												892,463,361.40	60,710	200,227
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.27130		10.22720			0.0000	4,375,573.80	426	4,299
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.40810		10.37220			0.0000	4,465,074.90	429	18,379
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.57870		10.54460			0.0000	0.00	0	102
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.74290		10.70660			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.90550		10.87130			0.0000	0.00	0	0
Total AU\$ / R Future												8,840,648.70	855	22,780
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			9.10370	9.599	22.35	0.0797	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			441.90370	398.299	22.35	0.9203	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			8.64300	9.129	22.50	0.0760	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			451.44300	407.829	22.50	0.9240	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			8.20710	8.685	22.66	0.0724	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			461.00710	417.385	22.66	0.9276	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			20.43790	22.549	17.43	0.0603	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,588.23790	1,554.449	17.43	0.9397	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			20.06320	22.138	17.45	0.0593	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,597.86320	1,564.038	17.45	0.9407	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			19.69530	21.735	17.46	0.0584	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,607.49530	1,573.635	17.46	0.9416	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			87.06240	92.549	16.73	0.1489	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	19/06/2017	Foreign Exchange Option	12.07	Put			1,612.46240	1,583.849	16.73	0.8511	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			88.91110	94.468	16.70	0.1516	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,594.31110	1,565.768	16.70	0.8484	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			87.98250	93.503	16.72	0.1502	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,603.38250	1,574.803	16.72	0.8498	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,635.79340	1,604.188	16.55	0.7855	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			171.05580	175.724	16.57	0.2130	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,644.45580	1,612.824	16.57	0.7870	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			169.72940	174.368	16.58	0.2116	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,653.12940	1,621.468	16.58	0.7884	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			172.39340	177.088	16.55	0.2145	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,347.40620	1,315.644	15.93	0.6752	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			342.97210	345.427	15.90	0.3282	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,331.67210	1,299.927	15.90	0.6718	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			340.83190	343.278	15.92	0.3265	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,339.53190	1,307.778	15.92	0.6735	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			338.70620	341.144	15.93	0.3248	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												8,840,648.70	855	22,780
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.42140		10.38100			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.59320		10.56100			0.0000	0.00	0	160
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.80270		10.77220			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.00120		10.96830			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			0.02000	0.026	43.78	0.0002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,129.02000	2,088.626	43.78	0.9998	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			0.02110	0.028	44.11	0.0002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,139.02110	2,098.628	44.11	0.9998	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			0.02230	0.029	44.43	0.0002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,149.02230	2,108.629	44.43	0.9998	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			14.35120	15.450	20.34	0.0376	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,183.35120	2,152.250	20.34	0.9624	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			14.27080	15.339	20.39	0.0373	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,193.27080	2,162.139	20.39	0.9627	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			14.19100	15.229	20.43	0.0370	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,203.19100	2,172.029	20.43	0.9630	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			213.25310	223.604	17.79	0.2799	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,171.05310	1,150.904	17.79	0.7201	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			211.37110	221.668	17.80	0.2779	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,179.17110	1,158.968	17.80	0.7221	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			209.50620	219.749	17.82	0.2759	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,187.30620	1,167.049	17.82	0.7241	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			497.15550	510.525	16.52	0.4596	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			808.85550	789.325	16.52	0.5404	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			493.64530	506.976	16.54	0.4572	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			815.34530	795.776	16.54	0.5428	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			490.15810	503.449	16.55	0.4549	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			821.85810	802.249	16.55	0.5451	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	172
CF CANDCO	On	19/12/2016	Foreign Exchange Future			586.16950		642.19710			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			13.53590		13.46450			0.0000	18,368,216.30	1,357	1,710
CHF / R	On	13/03/2017	Foreign Exchange Future			13.81980		13.75720			0.0000	37,479,297.60	2,712	1,477
CHF / R	On	19/06/2017	Foreign Exchange Future			14.16390		14.10330			0.0000	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Future			14.49700		14.43330			0.0000	0.00	0	0
Total CHF / R Future												55,847,513.90	4,069	3,187
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			0.11270	0.048	50.72	0.0002	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			3,215.61270	3,144.148	50.72	0.9998	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			0.11360	0.050	50.96	0.0002	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,225.61360	3,154.150	50.96	0.9998	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			0.11440	0.052	51.20	0.0003	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			3,235.61440	3,164.152	51.20	0.9997	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			38.59160	39.563	25.69	0.0556	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			3,331.39160	3,269.763	25.69	0.9444	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			38.52690	39.508	25.74	0.0555	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			3,341.32690	3,279.708	25.74	0.9445	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			38.46270	39.454	25.79	0.0553	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			3,351.26270	3,289.654	25.79	0.9447	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			301.53520	311.992	21.63	0.2555	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			2,068.23520	2,018.092	21.63	0.7445	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			299.94480	310.343	21.64	0.2543	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			2,076.64480	2,026.443	21.64	0.7457	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			298.36670	308.704	21.65	0.2532	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			2,085.06670	2,034.804	21.65	0.7468	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Call			659.23530	680.456	20.49	0.4047	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.38	Put			1,605.93530	1,563.456	20.49	0.5953	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Call			656.59600	677.742	20.51	0.4034	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.39	Put			1,613.29600	1,570.742	20.51	0.5966	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Call			653.97350	675.035	20.52	0.4021	0.00	0	0
CHF / R	On	18/09/2017	Foreign Exchange Option	15.40	Put			1,620.67350	1,578.035	20.52	0.5979	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 CHF / R Option												0.00	0	0
Total CHF / R												55,847,513.90	4,069	3,187
CNH / R	On	19/12/2016	Foreign Exchange Future			1.97810		1.96500			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			1.97960		1.97150			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			1.99550		1.98820			0.0000	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01380		2.00520			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			0.32320	0.147	54.56	0.0005	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,850.32320	4,719.147	54.56	0.9995	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			0.36070	0.176	56.24	0.0005	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,950.36070	4,819.176	56.24	0.9995	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.40070	0.209	57.93	0.0006	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			5,050.40070	4,919.209	57.93	0.9994	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			27.89880	24.461	24.03	0.0282	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,312.89880	5,228.461	24.03	0.9718	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			28.69260	24.591	23.37	0.0290	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			5,113.69260	5,028.590	23.37	0.9710	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			28.28220	24.518	23.70	0.0286	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			5,213.28220	5,128.518	23.70	0.9714	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,827.29120	2,772.032	19.27	0.7791	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			295.95100	313.104	19.36	0.2127	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,913.95100	2,858.104	19.36	0.7873	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			283.23710	299.823	19.45	0.2049	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			3,001.23710	2,944.823	19.45	0.7951	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			309.29120	327.032	19.27	0.2209	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			771.84790	805.604	18.60	0.3847	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			2,119.84790	2,067.604	18.60	0.6153	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			744.58620	777.559	18.66	0.3743	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,192.58620	2,139.559	18.66	0.6257	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			718.25410	750.451	18.72	0.3642	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,266.25410	2,212.451	18.72	0.6358	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			1.95810		1.94880			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			1.99660		1.98900			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.04430		2.03700			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			0.66640	0.809	69.53	0.0018	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			5,412.66640	5,319.809	69.53	0.9982	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.51600	0.637	66.03	0.0015	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			5,212.51600	5,119.637	66.03	0.9985	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			0.58810	0.720	67.78	0.0016	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			5,312.58810	5,219.720	67.78	0.9984	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			71.69480	79.456	19.53	0.0921	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,981.69480	2,913.456	19.53	0.9079	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			83.65850	92.814	19.34	0.1057	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,793.65850	2,726.814	19.34	0.8943	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			77.44040	85.873	19.44	0.0987	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,887.44040	2,819.873	19.44	0.9013	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,784.91230	1,734.918	17.63	0.6455	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			528.79400	551.239	17.69	0.3417	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,858.79400	1,808.239	17.69	0.6583	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			503.81490	525.710	17.76	0.3292	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,933.81490	1,882.710	17.76	0.6708	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			554.91230	577.918	17.63	0.3545	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			1.76260		1.75510			0.0000	28,783,258.00	16,330	100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.78960		1.78310			0.0000	32,146,584.80	17,963	19,830
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.82250		1.81570			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.85250		1.84560			0.0000	0.00	0	0
Total HK\$/R Future												60,929,842.80	34,293	19,930
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			0.12300	0.079	45.95	0.0003	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,649.12300	3,574.079	45.95	0.9997	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			0.14000	0.102	47.88	0.0004	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,749.14000	3,674.102	47.88	0.9996	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			0.15840	0.129	49.81	0.0005	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,849.15840	3,774.129	49.81	0.9995	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			65.57390	71.171	24.37	0.0770	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,634.57390	3,575.171	24.37	0.9230	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			61.96250	67.290	24.53	0.0730	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,730.96250	3,671.290	24.53	0.9270	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			58.83110	64.302	24.75	0.0697	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,827.83110	3,768.302	24.75	0.9303	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			474.20810	499.509	20.56	0.3122	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,117.20810	2,074.509	20.56	0.6878	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			516.18120	542.875	20.32	0.3345	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,959.18120	1,917.875	20.32	0.6655	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			494.71180	520.700	20.44	0.3232	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,037.71180	1,995.700	20.44	0.6768	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			878.63900	907.270	19.69	0.4275	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,822.63900	1,782.270	19.69	0.5725	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			849.25240	877.320	19.78	0.4165	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,893.25240	1,852.320	19.78	0.5835	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			821.93040	849.436	19.89	0.4058	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,965.93040	1,924.436	19.89	0.5942	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												60,929,842.80	34,293	19,930
KES / R	On	19/12/2016	Foreign Exchange Future			0.13380		0.13330			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13380		0.13270			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13390		0.13250			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13460		0.13220			0.0000	0.00	0	1,382
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			9.87190		9.83090			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.99800		9.96470			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.15360		10.12220			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.30180		10.26790			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	58
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			1.05070	1.017	33.28	0.0081	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,020.15070	979.116	33.28	0.9919	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			1.00260	0.971	33.38	0.0077	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,030.10260	989.071	33.38	0.9923	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			0.95680	0.927	33.48	0.0074	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,040.05680	999.027	33.48	0.9926	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			50.88880	55.744	17.96	0.1303	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,176.18880	1,147.744	17.96	0.8697	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			49.93910	54.724	17.96	0.1283	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,185.23910	1,156.724	17.96	0.8717	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			49.00570	53.720	17.97	0.1263	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,194.30570	1,165.720	17.97	0.8737	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			201.40210	210.855	16.97	0.2900	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,019.20210	997.255	16.97	0.7100	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			199.42660	208.814	16.99	0.2877	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,027.22660	1,005.214	16.99	0.7123	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			197.46840	206.796	17.01	0.2854	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,035.26840	1,013.196	17.01	0.7146	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			444.94130	458.493	16.17	0.4529	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			757.04130	736.693	16.17	0.5471	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			441.45900	454.956	16.18	0.4503	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			763.55900	743.156	16.18	0.5497	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			448.44480	462.054	16.15	0.4555	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			750.54480	730.254	16.15	0.5445	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	58
PULA / R On 19/12/2016 Foreign Exchange Future			1.28630		1.27890			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.30450		1.29810			0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.31990		1.31000			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.32900		1.32430			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Put			1,211.00000	1,137.000		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			1,311.00000	1,237.000		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			1,411.00000	1,337.000		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			1,219.00000	1,155.000		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			1,319.00000	1,255.000		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			1,419.00000	1,355.000		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			700.00000	601.000		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			800.00000	701.000		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			900.00000	801.000		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			357.00000	310.000		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			457.00000	410.000		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			557.00000	510.000		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			1.27010		1.27220			0.0000	0.00	0	2
QUANTO £ On 13/03/2017 Foreign Exchange Future			1.27290		1.27510			0.0000	0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.27580		1.27800			0.0000	0.00	0	8,095
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.27870		1.28100			0.0000	0.00	0	0
Total QUANTO £ /\$ Future									0.00	0	8,097
Total QUANTO £ /\$									0.00	0	8,097

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €On	19/12/2016	Foreign Exchange Future				1.06410		1.06370			0.0000	0.00	0	0
QUANTO €On	13/03/2017	Foreign Exchange Future				1.06870		1.06830			0.0000	0.00	0	12
QUANTO €On	19/06/2017	Foreign Exchange Future				1.07400		1.07360			0.0000	0.00	0	25,352
QUANTO €On	18/09/2017	Foreign Exchange Future				1.07920		1.07880			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	25,364
Total QUANTO € / \$												0.00	0	25,364
RAIN On	19/12/2016	Foreign Exchange Future				22,877.43000		22,763.85000			0.0000	0.00	0	0
RAIN On	13/03/2017	Foreign Exchange Future				23,193.44000		23,108.47000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R On	19/12/2016	Foreign Exchange Future				9.59950		9.55890			0.0000	0.00	0	153
SGD / R On	13/03/2017	Foreign Exchange Future				9.74560		9.71220			0.0000	0.00	0	36
SGD / R On	19/06/2017	Foreign Exchange Future				9.92860		9.89370			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				0.11190	0.105	54.51	0.0006	0.00	0	0
SGD / R On	19/12/2016	Foreign Exchange Option	11.81	Put				2,251.21190	2,210.605	54.51	0.9994	0.00	0	0
SGD / R On	19/12/2016	Foreign Exchange Option	11.82	Call				0.11600	0.109	54.86	0.0007	0.00	0	0
SGD / R On	19/12/2016	Foreign Exchange Option	11.82	Put				2,261.21600	2,220.609	54.86	0.9993	0.00	0	0
SGD / R On	19/12/2016	Foreign Exchange Option	11.83	Call				0.12010	0.113	55.21	0.0007	0.00	0	0
SGD / R On	19/12/2016	Foreign Exchange Option	11.83	Put				2,271.22010	2,230.613	55.21	0.9993	0.00	0	0
SGD / R On	13/03/2017	Foreign Exchange Option	10.99	Call				33.27410	38.357	18.11	0.0970	0.00	0	0
SGD / R On	13/03/2017	Foreign Exchange Option	10.99	Put				1,311.07410	1,282.757	18.11	0.9030	0.00	0	0
SGD / R On	13/03/2017	Foreign Exchange Option	11.00	Call				32.61470	37.643	18.13	0.0954	0.00	0	0
SGD / R On	13/03/2017	Foreign Exchange Option	11.00	Put				1,320.41470	1,292.043	18.13	0.9046	0.00	0	0
SGD / R On	13/03/2017	Foreign Exchange Option	11.01	Call				31.96680	36.943	18.14	0.0939	0.00	0	0
SGD / R On	13/03/2017	Foreign Exchange Option	11.01	Put				1,329.76680	1,301.343	18.14	0.9061	0.00	0	0
SGD / R On	19/06/2017	Foreign Exchange Option	10.51	Call				228.71160	241.233	16.35	0.3344	0.00	0	0
SGD / R On	19/06/2017	Foreign Exchange Option	10.51	Put				845.01160	822.633	16.35	0.6656	0.00	0	0
SGD / R On	19/06/2017	Foreign Exchange Option	10.52	Call				226.36500	238.802	16.36	0.3316	0.00	0	0
SGD / R On	19/06/2017	Foreign Exchange Option	10.52	Put				852.66500	830.202	16.36	0.6684	0.00	0	0
SGD / R On	19/06/2017	Foreign Exchange Option	10.53	Call				224.04250	236.394	16.38	0.3289	0.00	0	0
SGD / R On	19/06/2017	Foreign Exchange Option	10.53	Put				860.34250	837.794	16.38	0.6711	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				3.92940		3.92080			0.0000	0.00	0	83
TRY / R On	13/03/2017	Foreign Exchange Future				3.91220		3.90670			0.0000	0.00	0	0
TRY / R On	19/06/2017	Foreign Exchange Future				3.88660		3.88010			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Future												0.00	0	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.03900	0.108	81.41	0.0011	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,369.23900	1,360.708	81.41	0.9989	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.03600	0.100	81.41	0.0010	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,379.23600	1,370.700	81.41	0.9990	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.03310	0.093	81.41	0.0009	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,389.23310	1,380.693	81.41	0.9991	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			5.54570	5.100	22.84	0.0309	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			958.84570	952.900	22.84	0.9691	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			5.59040	5.185	23.07	0.0311	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			968.89040	962.985	23.07	0.9689	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			5.63550	5.270	23.31	0.0313	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			978.93550	973.070	23.31	0.9687	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			67.85470	69.269	17.55	0.2522	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			447.75470	442.668	17.55	0.7478	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			66.05670	67.434	17.58	0.2468	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			455.95670	450.834	17.58	0.7532	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			64.30370	65.648	17.61	0.2414	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			464.20370	459.048	17.61	0.7586	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			1.38210		1.37560			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.34660		1.33360			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.29040		1.27880			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.23260		1.22780			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												6,361,380,529.06	476,054	1,283,694
Total Options												0.00	0	2,558,297
Grand Total:												6,361,380,529.06	476,054	3,841,991