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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/12/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/12/2016 Foreign Exchange Future			13.63900		13.75920			0.0000	68,195,000.00	5,000	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.64140		13.75920			0.0000	1,405,064.20	103	250
\$ / R On 14/12/2016 Foreign Exchange Future			13.64140		13.75930			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.64150		13.76140			0.0000	9,835,521.50	721	1,777
\$ / R On 19/12/2016 Foreign Exchange Future			13.65000		13.76990			0.0000	230,248,200.00	16,868	319,181
\$ / R On 21/12/2016 Foreign Exchange Future			13.65420		13.77410			0.0000	0.00	0	720
\$ / R On 28/12/2016 Foreign Exchange Future			13.67340		13.79450			0.0000	40,555,304.40	2,966	2,412
\$ / R On 29/12/2016 Foreign Exchange Future			13.67630		13.79740			0.0000	0.00	0	0
\$ / R On 04/01/2017 Foreign Exchange Future			13.69330		13.81490			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			13.71320		13.83530			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.71890		13.84110			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			13.73030		13.85170			0.0000	35,698,780.00	2,600	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			13.73290		13.85430			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			13.73820		13.85960			0.0000	0.00	0	184
\$ / R On 23/01/2017 Foreign Exchange Future			13.74600		13.86760			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.75130		13.87290			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.75650		13.87810			0.0000	0.00	0	0
\$ / R On 31/01/2017 Foreign Exchange Future			13.76700		13.88870			0.0000	55,164,369.00	4,007	2,339
\$ / R On 17/02/2017 Foreign Exchange Future			13.81160		13.93370			0.0000	0.00	0	0
\$ / R On 27/02/2017 Foreign Exchange Future			13.83770		13.96000			0.0000	0.00	0	5,745
\$ / R On 28/02/2017 Foreign Exchange Future			13.84030		13.96260			0.0000	0.00	0	365

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/03/2017	Foreign Exchange Future			13.84290		13.96530			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			13.87430		13.99690			0.0000	152,700,545.80	11,006	311,002
\$ / R	On	31/03/2017	Foreign Exchange Future			13.92200		14.04510			0.0000	0.00	0	1,561
\$ / R	On	11/04/2017	Foreign Exchange Future			13.95110		14.07460			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			13.95380		14.07730			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			13.95640		14.07990			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			13.97760		14.10140			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.98830		14.11210			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.13410		14.25950			0.0000	15,109,352.90	1,069	189,120
\$ / R	On	12/07/2017	Foreign Exchange Future			14.19500		14.32110			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.21880		14.34520			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.37520		14.50340			0.0000	0.00	0	4,455
\$ / R	On	23/10/2017	Foreign Exchange Future			14.46850		14.59800			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.61780		14.74950			0.0000	0.00	0	14,956
\$ / R	On	19/03/2018	Foreign Exchange Future			14.86350		14.99920			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.10920		15.24890			0.0000	0.00	0	70
Total \$ / R Future												608,912,137.80	44,340	859,692
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			0.42080	0.000	23.09	0.0000	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			991.22080	1,111.000	23.09	1.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			4.56610	1.077	42.81	0.0104	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			615.36610	729.676	42.81	0.9896	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,119.59210	1,001.731	37.50	0.9971	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			0.29210	0.331	37.50	0.0029	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,109.61170	991.753	37.38	0.9969	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			0.31170	0.353	37.38	0.0031	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,099.63250	981.776	37.27	0.9967	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			0.33250	0.376	37.27	0.0033	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			63.35520	44.548	30.33	0.2120	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			251.95520	353.048	30.33	0.7880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			3.34490	3.383	27.94	0.0175	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,024.75250	905.073	25.79	0.9731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			4.85250	5.073	25.79	0.0269	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			779.09690	661.430	22.94	0.9396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			9.19690	11.430	22.94	0.0604	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			572.38110	462.180	22.29	0.8537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			22.48110	32.180	22.29	0.1463	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			510.02930	403.367	22.08	0.8131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			30.12930	43.367	22.08	0.1869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			501.28770	395.199	22.05	0.8067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			31.38770	45.199	22.05	0.1933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			492.59110	387.095	22.02	0.8002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			32.69110	47.095	22.02	0.1998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			466.78190	363.173	21.93	0.7798	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			36.88190	53.173	21.93	0.2202	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			458.27740	355.333	21.90	0.7727	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		38.37740	55.334	21.90	0.2273	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call		416.54670	317.219	21.75	0.7352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put		46.64670	67.219	21.75	0.2648	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call		352.84590	260.303	21.52	0.6684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put		62.94590	90.303	21.52	0.3316	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		337.57690	246.921	21.46	0.6505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		67.67690	96.921	21.46	0.3495	0.00	0	36,016
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call		232.79780	158.453	21.01	0.5058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put		112.89780	158.453	21.01	0.4942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		202.11670	136.324	21.19	0.4562	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		132.21670	186.324	21.19	0.5438	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		173.76030	116.616	21.37	0.4083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		153.86030	216.616	21.37	0.5917	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		164.27920	109.382	21.44	0.3897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		164.37920	229.382	21.44	0.6103	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Call		130.17310	83.931	21.72	0.3197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.85	Put		210.27310	283.931	21.72	0.6803	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Call		111.82530	70.641	21.90	0.2799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.90	Put		241.92530	320.641	21.90	0.7201	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		81.36410	49.303	22.26	0.2101	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		311.46410	399.303	22.26	0.7899	0.00	0	88,710
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		68.94020	40.902	22.43	0.1803	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		349.04020	440.902	22.43	0.8197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		62.28970	36.488	22.54	0.1640	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		372.38970	466.488	22.54	0.8360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		60.19870	35.114	22.58	0.1589	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		380.29870	475.114	22.58	0.8411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		58.16920	33.785	22.61	0.1538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		388.26920	483.785	22.61	0.8462	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		54.28610	31.262	22.68	0.1441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		404.38610	501.262	22.68	0.8559	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Call		50.63140	28.908	22.75	0.1349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.14	Put		420.73140	518.908	22.75	0.8651	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Call		48.88580	27.792	22.79	0.1305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.15	Put		428.98580	527.792	22.79	0.8695	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		43.96330	24.672	22.90	0.1179	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		454.06330	554.672	22.90	0.8821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		40.93060	22.772	22.97	0.1101	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		471.03060	572.772	22.97	0.8899	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		36.73010	20.171	23.07	0.0992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		496.83010	600.171	23.07	0.9008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		34.14900	18.592	23.14	0.0924	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		514.24900	618.592	23.14	0.9076	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		28.39670	15.126	23.32	0.0772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		558.49670	665.126	23.32	0.9228	0.00	0	3,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		25.38340	13.344	23.43	0.0691	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		585.48340	693.344	23.43	0.9309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		24.44570	12.795	23.46	0.0666	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		594.54570	702.795	23.46	0.9334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		20.21810	10.993	23.94	0.0575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		640.31810	750.993	23.94	0.9425	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		19.45810	10.701	24.05	0.0560	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		649.55810	760.701	24.05	0.9440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		16.04350	9.375	24.60	0.0490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		696.14350	809.375	24.60	0.9510	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		14.03850	8.248	25.16	0.0430	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		744.13850	858.248	25.16	0.9570	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		13.67440	8.043	25.27	0.0419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		753.77440	868.043	25.27	0.9581	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		10.86040	6.459	26.26	0.0335	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		840.96040	956.459	26.26	0.9665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		10.08250	6.021	26.60	0.0312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		870.18250	986.021	26.60	0.9688	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		9.37200	5.620	26.93	0.0290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		899.47200	1,015.620	26.93	0.9710	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		8.72220	5.253	27.26	0.0270	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		928.82220	1,045.253	27.26	0.9730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		8.51810	5.137	27.37	0.0264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		938.61810	1,055.137	27.37	0.9736	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		6.77190	4.147	28.48	0.0211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,036.87190	1,154.147	28.48	0.9789	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		6.47840	3.979	28.70	0.0202	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		1,056.57840	1,173.979	28.70	0.9798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		5.93870	3.671	29.14	0.0186	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		1,096.03870	1,213.671	29.14	0.9814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		5.34210	3.330	29.70	0.0167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,145.44210	1,263.330	29.70	0.9833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		4.63070	2.920	30.47	0.0145	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,214.73070	1,332.920	30.47	0.9855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		4.45030	2.816	30.69	0.0140	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,234.55030	1,352.816	30.69	0.9860	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		3.67520	2.108	31.33	0.0106	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		1,333.77520	1,452.108	31.33	0.9894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		2.99840	1.586	31.97	0.0080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,433.09840	1,551.586	31.97	0.9920	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		2.93270	1.543	32.03	0.0078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,443.03270	1,561.543	32.03	0.9922	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		2.51770	1.270	32.48	0.0065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,512.61770	1,631.270	32.48	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1.95810	0.916	33.24	0.0047	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,632.05810	1,750.916	33.24	0.9953	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		1.66770	0.741	33.76	0.0038	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,711.76770	1,830.741	33.76	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1.60340	0.703	33.88	0.0036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,731.70340	1,850.703	33.88	0.9964	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		1.40130	0.586	34.33	0.0030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,801.50130	1,920.586	34.33	0.9970	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		1.14330	0.444	35.03	0.0023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,911.24330	2,030.444	35.03	0.9977	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		0.92600	0.331	35.80	0.0017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		2,031.02600	2,150.331	35.80	0.9983	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		0.91040	0.323	35.86	0.0017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		2,041.01040	2,160.323	35.86	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		0.85110	0.293	36.12	0.0015	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		2,080.95110	2,200.293	36.12	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		0.83700	0.286	36.18	0.0015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		2,090.93700	2,210.286	36.18	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		0.66820	0.207	37.07	0.0011	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,230.76820	2,350.207	37.07	0.9989	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		0.56550	0.162	37.78	0.0008	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		2,340.66550	2,460.162	37.78	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		0.49650	0.133	38.35	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,430.59650	2,550.133	38.35	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		0.42660	0.106	39.05	0.0005	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,540.52660	2,660.106	39.05	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		0.37910	0.088	39.63	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,630.47910	2,750.088	39.63	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		0.34700	0.095	40.70	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,700.44700	2,820.095	40.70	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		0.32350	0.101	41.62	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,760.42350	2,880.101	41.62	0.9995	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		0.31660	0.103	41.92	0.0005	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,780.41660	2,900.103	41.92	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		0.27380	0.119	44.07	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,920.37380	3,040.119	44.07	0.9995	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		0.25570	0.128	45.14	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,990.35570	3,110.128	45.14	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		0.25320	0.129	45.29	0.0006	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		3,000.35320	3,120.129	45.29	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		0.23940	0.137	46.21	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		3,060.33940	3,180.137	46.21	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		0.22270	0.148	47.44	0.0006	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		3,140.32270	3,260.148	47.44	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		0.21510	0.153	48.05	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		3,180.31510	3,300.153	48.05	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		0.21320	0.155	48.21	0.0006	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		3,190.31320	3,310.155	48.21	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		0.20610	0.160	48.82	0.0007	0.00	0	51,333

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,230.30610	3,350.160	48.82	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			0.15390	0.224	54.80	0.0008	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,620.25390	3,740.224	54.80	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			0.14330	0.244	56.49	0.0009	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,730.24330	3,850.244	56.49	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			0.14250	0.246	56.64	0.0009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,740.24250	3,860.246	56.64	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			0.13040	0.276	58.94	0.0009	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,890.23040	4,010.276	58.94	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			0.12820	0.282	59.40	0.0009	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,920.22820	4,040.282	59.40	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			0.12610	0.289	59.86	0.0009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,950.22610	4,070.289	59.86	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			0.08710	0.159	60.33	0.0005	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,230.18710	4,350.159	60.33	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			0.08010	0.148	60.33	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,260.18010	4,380.148	60.33	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			0.07360	0.137	60.33	0.0005	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,290.17360	4,410.137	60.33	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			0.06580	0.124	60.33	0.0004	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,330.16580	4,450.124	60.33	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			0.06220	0.118	60.33	0.0004	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,350.16220	4,470.118	60.33	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.02710	0.056	60.33	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,640.12710	4,760.056	60.33	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.02410	0.050	60.33	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,680.12410	4,800.050	60.33	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.00650	0.016	60.33	0.0001	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,120.10650	5,240.015	60.33	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.00490	0.012	60.33	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,210.10490	5,330.012	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.00460	0.011	60.33	0.0000	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,230.10460	5,350.012	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.00290	0.008	60.33	0.0000	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,380.10290	5,500.008	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.00210	0.006	60.33	0.0000	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,480.10210	5,600.006	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.00050	0.002	60.33	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,930.10050	6,050.002	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.00040	0.001	60.33	0.0000	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,980.10040	6,100.001	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.00040	0.001	60.33	0.0000	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,040.10040	6,160.001	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.00020	0.001	60.33	0.0000	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,180.10020	6,300.001	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.00010	0.001	60.33	0.0000	0.00	0	750

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	20.08	Put			6,310.10010	6,430.001	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.00010	0.000	60.33	0.0000	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,390.10010	6,510.000	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.00010	0.000	60.33	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,530.10010	6,650.000	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.00010	0.000	60.33	0.0000	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,590.10010	6,710.000	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00000	0.000	60.33	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,030.10000	7,150.000	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00000	0.000	60.33	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,130.10000	7,250.000	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.00000	0.000	60.33	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,230.10000	7,350.000	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00000	0.000	60.33	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,470.10000	7,590.000	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00000	0.000	60.33	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,530.10000	7,650.000	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00000	0.000	60.33	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,240.10000	9,360.000	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	60.33	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,170.10000	13,290.000	60.33	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,569.90000	13,450.000	67.80	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	67.80	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,970.22810	1,850.350	36.32	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			0.32810	0.350	36.32	0.0017	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,272.64350	1,152.731	29.16	0.9861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			2.74350	2.731	29.16	0.0139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,183.24490	1,063.383	27.94	0.9825	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Call			8.43310	4.804	29.14	0.0211	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	15.00	Put			1,234.33310	1,350.604	29.14	0.9789	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Call			358.49350	266.880	21.09	0.6404	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	13.50	Put			84.39350	112.680	21.09	0.3596	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			60.40320	31.580	22.44	0.1325	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			496.30320	587.380	22.44	0.8675	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Call			46.50100	22.748	22.67	0.1003	0.00	0	20,000
\$ / R	On	21/12/2016	Foreign Exchange Option	14.30	Put			572.40100	668.548	22.67	0.8997	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Put			324.62950	393.731	20.55	0.6654	0.00	0	0
\$ / R	On	28/12/2016	Foreign Exchange Option	13.94	Call			179.12950	127.131	20.55	0.3346	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			63.17120	39.983	22.08	0.1259	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			725.77120	823.683	22.08	0.8741	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			166.44960	123.061	20.18	0.2903	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			451.54960	529.761	20.18	0.7097	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			371.41800	300.010	18.72	0.5179	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			236.11800	286.810	18.72	0.4821	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			269.94590	214.409	19.38	0.3965	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			378.84590	445.509	19.38	0.6035	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			7.53120	5.655	25.37	0.0158	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,336.43120	2,456.755	25.37	0.9842	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call			197.21530	154.367	19.92	0.2945	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put			575.51530	654.067	19.92	0.7055	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			189.62820	148.438	20.09	0.2814	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			615.32820	695.538	20.09	0.7186	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call			424.03400	350.969	18.82	0.5256	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put			274.43400	322.769	18.82	0.4744	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			283.82720	230.726	19.49	0.3788	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			476.22720	544.726	19.49	0.6212	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			282.11080	230.146	19.67	0.3697	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			509.21080	578.846	19.67	0.6303	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			24.74620	18.453	23.50	0.0417	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,041.84620	2,157.153	23.50	0.9583	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			418.39110	350.096	19.04	0.4948	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			340.29110	393.596	19.04	0.5052	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			201.39320	161.575	20.45	0.2732	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			733.29320	815.075	20.45	0.7268	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call			98.77250	76.085	21.76	0.1396	0.00	0	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put			1,280.07250	1,379.085	21.76	0.8604	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			358.34530	299.290	19.37	0.4292	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			449.64530	512.290	19.37	0.5708	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call			295.46520	243.832	19.75	0.3674	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put			556.76520	626.832	19.75	0.6326	0.00	0	210
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Call			159.16830	131.312	21.65	0.1935	0.00	0	1,500
\$ / R	On	17/02/2017	Foreign Exchange Option	15.03	Put			1,255.46830	1,349.712	21.65	0.8065	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Call			321.02230	272.779	20.19	0.3540	0.00	0	0
\$ / R	On	17/02/2017	Foreign Exchange Option	14.32	Put			707.32230	781.179	20.19	0.6460	0.00	0	1,500
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			604.02610	531.899	19.06	0.5496	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			384.02610	434.199	19.06	0.4504	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Call			395.89700	344.761	19.96	0.3994	0.00	0	0
\$ / R	On	28/02/2017	Foreign Exchange Option	14.23	Put			663.29700	734.461	19.96	0.6006	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Call			449.05260	393.182	19.73	0.4386	0.00	0	0
\$ / R	On	01/03/2017	Foreign Exchange Option	14.10	Put			583.75260	650.282	19.73	0.5614	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Call			1,071.67180	975.332	18.43	0.7486	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.10	Put			174.77180	201.032	18.43	0.2514	0.00	0	4,800
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Call			963.48620	873.913	18.56	0.7065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.25	Put			216.58620	249.613	18.56	0.2935	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Call			715.55080	641.348	19.03	0.5867	0.00	0	2,400
\$ / R	On	13/03/2017	Foreign Exchange Option	13.65	Put			368.65080	417.048	19.03	0.4133	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			688.24640	615.873	19.09	0.5715	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			391.34640	441.573	19.09	0.4285	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Call			1,124.26360	1,025.897	18.41	0.7670	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.03	Put			157.36360	181.597	18.41	0.2330	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Call			540.69150	481.793	19.54	0.4826	0.00	0	1
\$ / R	On	13/03/2017	Foreign Exchange Option	14.00	Put			543.79150	607.493	19.54	0.5174	0.00	0	11,320

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	14.10	Call			499.21840	443.846	19.72	0.4544	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			602.31840	669.546	19.72	0.5456	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			802.20940	722.540	18.85	0.6322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			305.30940	348.240	18.85	0.3678	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			391.35900	345.816	20.27	0.3757	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			794.45900	871.516	20.27	0.6243	27,070,155.37	31,061	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Call			378.72310	334.397	20.34	0.3659	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.44	Put			821.82310	900.097	20.34	0.6341	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			661.72730	591.180	19.15	0.5564	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			414.82730	466.880	19.15	0.4436	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			318.46310	280.487	20.74	0.3179	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			971.56310	1,056.187	20.74	0.6821	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Call			257.36360	225.940	21.25	0.2658	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.91	Put			1,170.46360	1,261.639	21.25	0.7342	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			424.68220	375.999	20.09	0.4009	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			727.78220	801.699	20.09	0.5991	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Call			239.13780	209.686	21.43	0.2496	1,258.12	6	506
\$ / R	On	13/03/2017	Foreign Exchange Option	15.00	Put			1,242.23780	1,335.386	21.43	0.7504	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Call			220.43060	193.034	21.62	0.2327	0.00	0	7,300
\$ / R	On	13/03/2017	Foreign Exchange Option	15.10	Put			1,323.53060	1,418.734	21.62	0.7673	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			360.48460	317.938	20.45	0.3517	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			863.58460	943.638	20.45	0.6483	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			181.46550	157.971	22.07	0.1959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,524.56550	1,623.671	22.07	0.8041	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			180.00750	156.628	22.09	0.1945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,533.10750	1,632.328	22.09	0.8055	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Call			247.07120	216.755	21.35	0.2567	0.00	0	3,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.96	Put			1,210.17120	1,302.454	21.35	0.7433	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			161.66140	140.190	22.30	0.1768	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,644.76140	1,745.890	22.30	0.8232	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			134.44990	116.312	22.67	0.1502	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,837.54990	1,942.012	22.67	0.8498	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			198.34640	173.427	21.88	0.2122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,431.44640	1,529.127	21.88	0.7878	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			123.68950	106.901	22.84	0.1394	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,926.78950	2,032.601	22.84	0.8606	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			104.78200	90.405	23.17	0.1201	0.00	0	11,320
\$ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			2,107.88200	2,216.105	23.17	0.8799	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			178.56180	155.296	22.10	0.1931	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,541.66180	1,640.996	22.10	0.8069	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Call			69.71460	59.968	24.01	0.0829	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	16.50	Put			2,572.81460	2,685.668	24.01	0.9171	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			57.14460	48.520	24.36	0.0684	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,810.24460	2,924.220	24.36	0.9316	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			130.03420	112.448	22.74	0.1458	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,873.13420	1,978.148	22.74	0.8542	0.00	0	3,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			35.14000	29.883	25.05	0.0440	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,348.24000	3,465.583	25.05	0.9560	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			12.66330	10.231	25.91	0.0166	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,445.76330	4,565.931	25.91	0.9834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			87.45740	75.342	23.54	0.1020	1,203,971.55	15,980	29,152
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,310.55740	2,421.042	23.54	0.8980	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			6.53950	5.198	25.91	0.0090	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,009.63950	5,130.898	25.91	0.9910	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			4.15060	3.263	25.91	0.0059	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,387.25060	5,508.963	25.91	0.9941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			46.07970	39.027	24.67	0.0561	0.00	0	18,186
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,049.17970	3,164.727	24.67	0.9439	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			0.38920	0.290	25.91	0.0006	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,243.48920	7,365.990	25.91	0.9994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			0.30610	0.227	25.91	0.0005	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,423.40610	7,545.927	25.91	0.9995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			12.52020	10.112	25.91	0.0164	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,455.62020	4,575.812	25.91	0.9836	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,840.30830	1,722.041	18.80	0.9218	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			43.40830	47.741	18.80	0.0782	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,563.65790	1,449.776	18.26	0.8829	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			66.75790	75.476	18.26	0.1171	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,147.19850	1,047.987	18.40	0.7747	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			150.29850	173.687	18.40	0.2253	2,776,045.71	15,983	95,797
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			392.58490	350.870	20.59	0.3526	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			967.48490	1,048.870	20.59	0.6474	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			688.64520	624.624	19.42	0.5250	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			554.04520	613.524	19.42	0.4750	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			86.09330	76.368	24.36	0.0892	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,028.79330	3,142.568	24.36	0.9108	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			687.97570	624.192	19.43	0.5233	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			560.67570	620.392	19.43	0.4767	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			697.07730	632.999	19.43	0.5266	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			557.17730	616.599	19.43	0.4734	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			570.99830	518.772	19.97	0.4453	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			779.59830	851.172	19.97	0.5547	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			127.79640	113.318	23.46	0.1224	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,685.69640	2,795.018	23.46	0.8776	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			811.41230	742.838	19.20	0.5693	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			499.31230	554.538	19.20	0.4307	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			669.07460	610.537	19.60	0.4970	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			656.97460	722.237	19.60	0.5030	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			359.83620	325.294	21.13	0.3042	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,307.73620	1,396.994	21.13	0.6958	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			862.50220	800.928	19.47	0.5328	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			713.00220	776.828	19.47	0.4672	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			831.51750	771.679	19.56	0.5189	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			752.01750	817.579	19.56	0.4811	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			810.00580	751.506	19.63	0.5091	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			780.50580	847.406	19.63	0.4909	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			768.74970	712.636	19.76	0.4898	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			839.24970	908.536	19.76	0.5102	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			703.23180	650.919	19.99	0.4579	0.00	0	2,500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			943.73180	1,016.819	19.99	0.5421	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			572.79240	528.682	20.52	0.3901	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,203.29240	1,284.582	20.52	0.6099	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Call			440.86940	405.892	21.28	0.3144	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.40	Put			1,581.36940	1,671.792	21.28	0.6856	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			419.13200	385.656	21.43	0.3012	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,659.63200	1,751.556	21.43	0.6988	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			417.02410	383.696	21.45	0.2999	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,667.52410	1,759.596	21.45	0.7001	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			414.92780	381.746	21.46	0.2986	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,675.42780	1,767.646	21.46	0.7014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			412.84320	379.807	21.48	0.2973	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,683.34320	1,775.707	21.48	0.7027	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			363.57740	332.465	21.79	0.2662	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,884.07740	1,978.365	21.79	0.7338	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			350.52350	320.303	21.87	0.2581	0.00	0	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			1,941.02350	2,036.203	21.87	0.7419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			348.70010	318.607	21.88	0.2569	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,949.20010	2,044.507	21.88	0.7431	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			324.20020	295.810	22.05	0.2413	0.00	0	5,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,064.70020	2,161.710	22.05	0.7587	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			307.83500	280.598	22.17	0.2307	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,148.33500	2,246.498	22.17	0.7693	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			283.47930	257.989	22.37	0.2147	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,283.97930	2,383.889	22.37	0.7853	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			223.37960	202.328	22.93	0.1738	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,693.87960	2,798.228	22.93	0.8262	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			130.97110	118.619	25.21	0.1043	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,921.47110	4,034.519	25.21	0.8957	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			126.64490	114.635	25.39	0.1008	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,017.14490	4,130.535	25.39	0.8992	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			104.87220	90.311	25.86	0.0812	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,495.37220	4,606.211	25.86	0.9188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			996.99070	928.675	19.13	0.5897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			567.49070	624.575	19.13	0.4103	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			976.72320	909.391	19.18	0.5815	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			587.22320	645.291	19.18	0.4185	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			54.13170	45.659	25.86	0.0451	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,504.63170	5,621.559	25.86	0.9549	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,513.21660	1,421.653	18.42	0.7572	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		253.71660	287.553	18.42	0.2428	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,017.86860	951.361	19.25	0.5761	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		646.76860	706.361	19.25	0.4239	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		167.39630	152.985	24.84	0.1243	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,826.29630	3,937.985	24.84	0.8757	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		786.31570	732.757	20.01	0.4703	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,001.11570	1,073.957	20.01	0.5297	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,344.99860	1,270.480	18.84	0.6376	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		591.59860	645.280	18.84	0.3624	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,339.34090	1,265.329	18.85	0.6359	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		595.94090	650.128	18.85	0.3641	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,111.95800	1,048.333	19.41	0.5592	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		451.30930	494.982	18.57	0.3039	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,496.60000	985,624.800	25.32	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,994.14090	1,902.574	18.09	0.7985	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		240.74090	277.373	18.09	0.2015	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,820.17910	1,729.483	18.34	0.7600	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		316.77910	354.283	18.34	0.2400	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,554.70930	1,470.182	18.57	0.6961	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,199.90800	3,308.092	23.24	0.7970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		322.14390	302.372	23.26	0.2025	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,208.74390	3,317.172	23.26	0.7975	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		269.94680	253.477	24.26	0.1705	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,766.54680	3,878.277	24.26	0.8295	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.32	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,868.18770	2,970.203	22.72	0.7714	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		367.47350	341.539	22.75	0.2264	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		2,894.07350	2,996.339	22.75	0.7736	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		324.47730	304.215	23.22	0.2036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,191.07730	3,299.015	23.22	0.7964	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		323.30800	303.292	23.24	0.2030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Put		1,105.31090	1,177.906	19.97	0.5145	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		466.53230	434.741	22.04	0.2788	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,363.13230	2,459.540	22.04	0.7212	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		400.46400	372.550	22.49	0.2442	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,697.06400	2,797.350	22.49	0.7558	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		371.58770	345.403	22.72	0.2286	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		828.55800	893.133	19.41	0.4408	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,067.89300	1,006.134	19.54	0.5430	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		884.49300	950.934	19.54	0.4570	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call		1,005.00930	945.575	19.71	0.5192	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put		971.60930	1,040.375	19.71	0.4808	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	14.69	Call		918.71090	863.106	19.97	0.4855	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		979.22830	923.434	20.04	0.4871	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,191.22830	1,264.934	20.04	0.5129	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		1,413.40840	1,344.512	19.23	0.6002	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		843.90840	906.712	19.23	0.3998	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		774.08110	731.606	21.30	0.3770	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,024.58110	2,113.806	21.30	0.6230	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		1,456.59680	1,386.126	19.12	0.6130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		797.09680	858.326	19.12	0.3870	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		1,427.65780	1,358.238	19.20	0.6044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		828.15780	890.438	19.20	0.3956	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		545.70360	514.061	22.55	0.2796	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		2,926.20360	3,026.261	22.55	0.7204	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		1,270.27970	1,206.702	19.62	0.5556	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		1,020.77970	1,088.902	19.62	0.4444	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		1,257.67320	1,194.563	19.65	0.5515	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		1,038.17320	1,106.763	19.65	0.4485	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		528.17950	497.460	22.67	0.2717	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,018.67950	3,119.660	22.67	0.7283	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		651.18800	614.103	21.91	0.3258	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,451.68800	2,546.303	21.91	0.6742	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		599.19260	564.773	22.21	0.3033	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		2,669.69260	2,766.973	22.21	0.6967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		517.39970	487.250	22.74	0.2668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,077.89970	3,179.450	22.74	0.7332	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		539.24780	507.946	22.59	0.2767	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		2,959.74780	3,060.146	22.59	0.7233	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		534.46690	503.415	22.62	0.2745	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		2,984.96690	3,085.615	22.62	0.7255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		424.72850	403.055	23.79	0.2231	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		3,735.22850	3,845.255	23.79	0.7769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		520.44990	490.138	22.72	0.2682	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,060.94990	3,162.338	22.72	0.7318	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		518.92440	488.691	22.73	0.2675	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,069.42440	3,170.891	22.73	0.7325	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		1,879.60440	1,791.680	18.47	0.7191	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		480.10440	523.880	18.47	0.2809	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		1,860.60180	1,773.232	18.49	0.7149	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		491.10180	535.432	18.49	0.2851	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		1,501.13550	1,429.043	19.01	0.6259	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		751.63550	811.243	19.01	0.3741	0.00	0	33,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		686.81150	652.517	22.81	0.3049	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,197.61150	3,299.017	22.81	0.6951	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		690.24050	655.794	22.79	0.3063	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,181.04050	3,282.294	22.79	0.6937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		688.52010	654.150	22.80	0.3056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,189.32010	3,290.650	22.80	0.6944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		852.28230	814.122	22.77	0.3356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,303.38230	3,404.922	22.77	0.6644	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			850.40260	812.316	22.78	0.3349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,311.50260	3,413.116	22.78	0.6651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,299.42290	2,210.495	19.20	0.7092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			690.52290	741.295	19.20	0.2908	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			854.16750	815.925	22.76	0.3362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,295.26750	3,396.725	22.76	0.6638	0.00	0	0
Total \$ / R Option												31,051,430.75	63,030	2,523,784
Total \$ / R												639,963,568.55	107,370	3,383,476
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.65000		13.76990			0.0000	0.00	0	399
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.87430		13.99690			0.0000	138,743.00	10	522
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.13410		14.25950			0.0000	0.00	0	54
\$ / R MAXI	On	18/09/2017	Foreign Exchange Future			14.37520		14.50340			0.0000	0.00	0	0
Total \$ / R MAXI Future												138,743.00	10	975
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			453.93790	286.748	30.58	0.0143	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			122,463.93790	134,286.748	30.58	0.9857	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			445.03260	281.598	30.69	0.0140	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			123,455.03260	135,281.598	30.69	0.9860	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			436.36660	273.483	30.76	0.0136	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			124,446.36660	136,273.483	30.76	0.9864	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			4,648.60540	3,936.617	24.66	0.0566	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			303,958.60540	315,506.617	24.66	0.9434	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			4,607.97150	3,902.648	24.67	0.0561	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			304,917.97150	316,472.648	24.67	0.9439	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			4,567.79030	3,868.985	24.68	0.0557	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			305,877.79030	317,438.985	24.68	0.9443	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			26,796.01150	24,359.369	22.50	0.2043	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			237,846.01150	247,949.369	22.50	0.7957	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			26,659.67600	24,233.076	22.51	0.2034	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			238,709.67600	248,823.076	22.51	0.7966	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			26,524.10390	24,107.502	22.52	0.2025	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			239,574.10390	249,697.502	22.52	0.7975	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Call			75,857.56130	71,129.923	20.53	0.4185	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.16	Put			141,517.56130	149,609.923	20.53	0.5815	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Call			76,475.84450	71,705.917	20.50	0.4212	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.14	Put			140,135.84450	148,185.917	20.50	0.5788	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Call			76,166.29000	71,417.038	20.52	0.4199	0.00	0	0
\$ / R MAXI	On	18/09/2017	Foreign Exchange Option	15.15	Put			140,826.29000	148,897.038	20.52	0.5801	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												138,743.00	10	975
£ / R	On	15/12/2016	Foreign Exchange Future			17.27170		17.31780			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.28370		17.32950			0.0000	87,334,536.10	5,053	32,345

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	06/01/2017	Foreign Exchange Future			17.35710		17.42090			0.0000	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Future			17.45650		17.50260			0.0000	104,739.00	6	30
£ / R	On	28/02/2017	Foreign Exchange Future			17.55930		17.60550			0.0000	0.00	0	34
£ / R	On	13/03/2017	Foreign Exchange Future			17.60710		17.65330			0.0000	63,367,952.90	3,599	23,375
£ / R	On	31/03/2017	Foreign Exchange Future			17.67610		17.72270			0.0000	0.00	0	89
£ / R	On	25/04/2017	Foreign Exchange Future			17.77150		17.81810			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.97800		18.02560			0.0000	5,393,400.00	300	32,002
£ / R	On	18/09/2017	Foreign Exchange Future			18.32740		18.37690			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			18.68320		18.73340			0.0000	0.00	0	5,698
Total £ / R Future												156,200,628.00	8,958	93,677
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			648.69440	596.602	30.32	0.8922	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			30.89440	24.902	30.32	0.1078	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,444.75860	1,397.615	28.53	0.9841	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			5.25860	3.915	28.53	0.0159	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			0.17390	0.062	54.38	0.0002	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,310.67390	5,356.362	54.38	0.9998	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			3.76400	1.842	33.55	0.0071	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,064.26400	2,108.142	33.55	0.9929	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.00290	0.001	54.38	0.0000	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,130.50290	7,176.301	54.38	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	54.38	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,610.50000	9,656.300	54.38	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			105.53740	75.478	26.27	0.2145	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			576.03740	591.778	26.27	0.7855	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			0.17030	0.060	54.38	0.0002	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,320.67030	5,366.360	54.38	0.9998	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.07920	0.025	54.38	0.0001	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,680.57920	5,726.326	54.38	0.9999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			272.04860	225.657	24.47	0.4957	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			242.54860	241.957	24.47	0.5043	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			0.38220	0.153	46.71	0.0005	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,080.88220	4,126.453	46.71	0.9995	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			0.17760	0.063	54.38	0.0002	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,300.67760	5,346.363	54.38	0.9998	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			116.73570	84.906	26.09	0.2361	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			537.23570	551.206	26.09	0.7639	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			69.76780	46.471	26.99	0.1428	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			740.26780	762.771	26.99	0.8572	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			28.52210	16.815	28.66	0.0581	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,109.02210	1,143.116	28.66	0.9419	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			624.71170	574.703	23.48	0.8321	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			55.21170	51.004	23.48	0.1679	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			363.28670	314.597	24.15	0.6117	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			163.78670	160.897	24.15	0.3883	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			227.87370	184.208	24.83	0.4294	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			298.37370	300.508	24.83	0.5706	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Call			0.00000	354.129	21.20	0.4851	0.00	0	0
£ / R	On	06/01/2017	Foreign Exchange Option	17.42	Put			0.00000	417.029	21.20	0.5149	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			890.05270	845.901	19.39	0.6986	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			247.45270	249.401	19.39	0.3014	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Call			550.63660	520.316	20.59	0.4410	0.00	0	0
£ / R	On	28/02/2017	Foreign Exchange Option	17.89	Put			835.13660	851.016	20.59	0.5590	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			16.46740	17.323	28.20	0.0199	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,113.16740	6,160.223	28.20	0.9801	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			16.33170	17.183	28.20	0.0198	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,123.03170	6,170.083	28.20	0.9802	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			16.60410	17.464	28.20	0.0201	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,103.30410	6,150.364	28.20	0.9799	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Call			603.47180	577.238	20.59	0.4232	0.00	0	0
£ / R	On	31/03/2017	Foreign Exchange Option	18.18	Put			1,060.77180	1,081.138	20.59	0.5768	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			30.07420	24.431	24.46	0.0257	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,191.97420	6,232.931	24.46	0.9743	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			95.29920	89.696	25.34	0.0668	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,099.69920	6,141.696	25.34	0.9332	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			94.81550	89.234	25.34	0.0665	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,109.21550	6,151.234	25.34	0.9335	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			95.78520	90.160	25.34	0.0671	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,090.18520	6,132.159	25.34	0.9329	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,380.19010	1,349.356	18.59	0.5762	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			1,003.29010	1,021.956	18.59	0.4238	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,375.55280	1,344.787	18.60	0.5748	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			1,008.65280	1,027.387	18.60	0.4252	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,384.83540	1,353.933	18.58	0.5775	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			997.93540	1,016.533	18.58	0.4225	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			268.55830	257.731	23.54	0.1285	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,685.15830	6,724.531	23.54	0.8715	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			267.68200	256.881	23.54	0.1281	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,694.28200	6,733.681	23.54	0.8719	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			269.43730	258.584	23.54	0.1288	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,676.03730	6,715.384	23.54	0.8712	0.00	0	0
Total £ / R Option												0.00	0	20,461
Total £ / R												156,200,628.00	8,958	114,138
¥ / R	On	19/12/2016	Foreign Exchange Future			0.11826		0.11973			0.0000	0.00	0	11,156
¥ / R	On	13/03/2017	Foreign Exchange Future			0.12073		0.12222			0.0000	3,380.47	28	137
¥ / R	On	19/06/2017	Foreign Exchange Future			0.12361		0.12513			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.12634		0.12789			0.0000	0.00	0	0
Total ¥ / R Future												3,380.47	28	11,293
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	76.57	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	19/12/2016	Foreign Exchange Option	0.41	Put			29,027.10000	29,173.700	76.57	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	76.57	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			30,027.10000	30,173.700	76.57	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	76.57	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			31,027.10000	31,173.700	76.57	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			84.20910	71.377	23.17	0.1108	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,862.30910	1,998.277	23.17	0.8892	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			30.07800	24.339	24.38	0.0425	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			2,808.17800	2,951.240	24.38	0.9575	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			10.53100	8.022	25.36	0.0154	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			3,788.63100	3,934.922	25.36	0.9846	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			169.26490	154.497	23.99	0.1505	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			2,655.86490	2,792.997	23.99	0.8495	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			92.80740	83.195	24.82	0.0877	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			3,579.40740	3,721.695	24.82	0.9123	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			51.30120	44.931	25.56	0.0505	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			4,537.90120	4,683.431	25.56	0.9495	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			356.39530	331.649	23.85	0.2366	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			2,567.29530	2,697.749	23.85	0.7634	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			226.27090	206.795	24.45	0.1596	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			3,437.17090	3,572.895	24.45	0.8404	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			143.91890	128.369	24.96	0.1060	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			4,354.81890	4,494.468	24.96	0.8940	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												3,380.47	28	11,293
€ / R	On	19/12/2016	Foreign Exchange Future			14.49500		14.54010			0.0000	7,464,925.00	515	50,929
€ / R	On	23/01/2017	Foreign Exchange Future			14.62850		14.67420			0.0000	0.00	0	349
€ / R	On	25/01/2017	Foreign Exchange Future			14.63540		14.68120			0.0000	0.00	0	67
€ / R	On	31/01/2017	Foreign Exchange Future			14.65610		14.70180			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			14.73870		14.78480			0.0000	0.00	0	2,000
€ / R	On	28/02/2017	Foreign Exchange Future			14.75240		14.79860			0.0000	0.00	0	26
€ / R	On	13/03/2017	Foreign Exchange Future			14.79720		14.84370			0.0000	11,245,872.00	760	45,466
€ / R	On	15/03/2017	Foreign Exchange Future			14.80430		14.85090			0.0000	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Future			14.86210		14.90910			0.0000	0.00	0	7
€ / R	On	19/06/2017	Foreign Exchange Future			15.14840		15.19640			0.0000	1,514,840.00	100	78,242
€ / R	On	18/09/2017	Foreign Exchange Future			15.48260		15.53080			0.0000	0.00	0	1,156
€ / R	On	18/12/2017	Foreign Exchange Future			15.82250		15.87190			0.0000	0.00	0	0
Total € / R Future												20,225,637.00	1,375	178,254
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			2,360.69010	2,405.078	33.19	0.9995	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,259.90160	6,305.007	63.54	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1.84070	0.346	30.67	0.0020	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,861.74070	1,905.346	30.67	0.9980	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			1.53340	0.254	31.17	0.0014	0.00	0	450

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	16.50	Put		1,961.43340	2,005.254	31.17	0.9986	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		0.79010	0.078	33.19	0.0005	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		2,450.59030	2,495.061	33.64	0.9996	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		0.68020	0.059	33.69	0.0003	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,460.58020	2,505.059	33.69	0.9997	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		0.67040	0.058	33.74	0.0003	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		2,470.57040	2,515.058	33.74	0.9997	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		0.00160	0.007	63.54	0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		0.00010	0.000	63.54	0.0000	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		7,359.90010	7,405.000	63.54	1.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		0.69030	0.061	33.64	0.0004	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Call		261.69600	238.449	18.11	0.3899	0.00	0	0
€ / R	On	23/01/2017	Foreign Exchange Option	14.91	Put		497.49600	519.949	18.11	0.6101	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Call		311.44820	286.869	18.03	0.4372	0.00	0	0
€ / R	On	25/01/2017	Foreign Exchange Option	14.81	Put		440.24820	461.469	18.03	0.5628	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call		192.15030	173.919	18.98	0.2820	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put		790.35030	817.819	18.98	0.7180	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call		191.67390	174.834	19.66	0.2381	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put		1,166.87390	1,196.134	19.66	0.7619	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Call		356.68400	332.878	18.67	0.3896	0.00	0	0
€ / R	On	28/02/2017	Foreign Exchange Option	15.17	Put		728.08400	750.478	18.67	0.6104	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		24.97290	24.432	25.05	0.0349	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,891.27290	3,937.232	25.05	0.9651	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		837.84030	801.520	17.79	0.6661	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		294.14030	304.320	17.79	0.3339	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		25.08700	24.508	25.01	0.0350	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,881.38700	3,927.308	25.01	0.9650	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		562.66720	531.496	18.08	0.5172	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		518.96720	534.296	18.08	0.4828	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call		202.78300	186.024	19.81	0.2295	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put		1,359.08300	1,388.824	19.81	0.7705	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		70.83450	61.579	21.24	0.0886	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,397.13450	2,434.379	21.24	0.9114	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		25.20240	24.584	24.98	0.0351	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,871.50240	3,917.384	24.98	0.9649	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Call		463.77460	436.680	18.47	0.4455	0.00	0	0
€ / R	On	15/03/2017	Foreign Exchange Option	15.06	Put		672.87460	692.380	18.47	0.5545	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Call		473.85770	447.574	18.61	0.4273	0.00	0	0
€ / R	On	31/03/2017	Foreign Exchange Option	15.22	Put		784.75770	805.474	18.61	0.5727	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		447.04370	424.237	19.31	0.3299	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,510.64370	1,535.837	19.31	0.6701	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		105.14030	91.806	22.67	0.0862	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		4,088.74030	4,123.406	22.67	0.9138	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		104.74880	91.418	22.69	0.0858	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		4,098.34880	4,133.018	22.69	0.9142	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		104.36130	91.031	22.70	0.0855	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	19.20	Put			4,107.96130	4,142.632	22.70	0.9145	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,408.67300	1,372.077	17.64	0.7334	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			322.27300	333.677	17.64	0.2666	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			4,187.18430	4,220.085	23.06	0.8500	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			238.91390	223.605	23.02	0.1507	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			4,168.11390	4,201.005	23.02	0.8493	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			238.44970	223.144	23.04	0.1504	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			4,177.64970	4,210.544	23.04	0.8496	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			237.98430	222.685	23.06	0.1500	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,750.49600	2,775.996	20.43	0.7042	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,758.72980	2,784.261	20.44	0.7050	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			568.87030	545.034	20.45	0.2942	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,766.97030	2,792.534	20.45	0.7058	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			260.65630	242.724	24.54	0.1360	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,798.75630	5,830.224	24.54	0.8640	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			572.39600	548.496	20.43	0.2958	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			570.62980	546.761	20.44	0.2950	0.00	0	0
Total € / R Option												0.00	0	9,552
Total € / R												20,225,637.00	1,375	187,806
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.23630		10.28730			0.0000	0.00	0	8,043
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.38440		10.43680			0.0000	0.00	0	12,259
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.55680		10.61030			0.0000	0.00	0	102
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.71910		10.77370			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.88360		10.93980			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	20,404
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			12.52350	10.660	20.72	0.0808	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			385.22350	434.360	20.72	0.9192	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			11.88040	10.158	20.83	0.0773	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			394.58040	443.858	20.83	0.9227	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			11.27160	9.681	20.95	0.0738	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			403.97160	453.381	20.95	0.9262	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			26.36190	21.893	17.36	0.0586	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,529.56190	1,577.493	17.36	0.9414	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			25.92690	21.507	17.38	0.0576	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,539.12690	1,587.107	17.38	0.9424	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			25.49920	21.127	17.40	0.0567	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,548.69920	1,596.727	17.40	0.9433	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			99.51610	91.137	16.75	0.1466	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,559.21610	1,604.337	16.75	0.8534	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			101.57530	93.058	16.72	0.1493	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,541.27530	1,586.258	16.72	0.8507	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			100.53930	92.092	16.73	0.1479	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,550.23930	1,595.292	16.73	0.8521	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,590.77350	1,629.118	16.72	0.7863	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			193.01440	176.854	16.74	0.2123	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,599.31440	1,637.754	16.74	0.7877	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			191.56420	175.501	16.75	0.2109	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,607.86420	1,646.401	16.75	0.7891	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			194.47350	178.218	16.72	0.2137	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,313.63880	1,343.047	16.21	0.6752	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			377.97060	350.938	16.18	0.3281	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,298.17060	1,327.338	16.18	0.6719	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			375.69720	348.785	16.19	0.3264	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,305.89720	1,335.185	16.19	0.6736	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			373.43880	346.647	16.21	0.3248	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	20,404
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.41180		10.45310			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.59520		10.63720			0.0000	0.00	0	160
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.80630		10.84930			0.0000	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Future			11.00270		11.04710			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			0.03030	0.024	36.90	0.0002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,056.93030	2,098.224	36.90	0.9998	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			0.02930	0.025	37.18	0.0002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,066.92930	2,108.225	37.18	0.9998	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			0.02840	0.026	37.46	0.0002	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,076.92840	2,118.226	37.46	0.9998	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			15.49120	14.035	19.76	0.0351	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,108.29120	2,148.835	19.76	0.9649	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			15.23360	14.006	19.83	0.0349	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,118.03360	2,158.806	19.83	0.9651	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			14.97980	13.978	19.89	0.0348	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,127.77980	2,168.778	19.89	0.9652	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			239.23030	227.780	17.81	0.2824	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,119.93030	1,151.480	17.81	0.7176	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			237.18940	225.810	17.83	0.2804	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,127.88940	1,159.510	17.83	0.7196	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			235.16370	223.857	17.85	0.2784	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,135.86370	1,167.557	17.85	0.7216	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Call			539.17700	517.639	16.63	0.4610	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.28	Put			772.07700	794.939	16.63	0.5390	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Call			535.50810	514.068	16.64	0.4586	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.29	Put			778.40810	801.368	16.64	0.5414	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Call			531.86620	510.521	16.66	0.4563	0.00	0	0
CAD/ R	On	18/09/2017	Foreign Exchange Option	11.30	Put			784.76620	807.821	16.66	0.5437	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 CAD/ R Option									0.00	0	0
Total CAD/ R									0.00	0	172
CF CANDCO	19/12/2016	Foreign Exchange Future	608.77100		498.63110			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	13.45300		13.50490			0.0000	0.00	0	1,712
CHF / R	On 13/03/2017	Foreign Exchange Future	13.74990		13.80330			0.0000	0.00	0	121
CHF / R	On 19/06/2017	Foreign Exchange Future	14.09510		14.15070			0.0000	0.00	0	0
CHF / R	On 18/09/2017	Foreign Exchange Future	14.42470		14.48090			0.0000	0.00	0	0
Total CHF / R Future									0.00	0	1,833
CHF / R	On 19/12/2016	Foreign Exchange Option	16.68	Call	0.18580	0.134	47.32	0.0006	0.00	0	0
CHF / R	On 19/12/2016	Foreign Exchange Option	16.68	Put	3,175.28580	3,227.134	47.32	0.9994	0.00	0	0
CHF / R	On 19/12/2016	Foreign Exchange Option	16.69	Call	0.18350	0.134	47.44	0.0006	0.00	0	0
CHF / R	On 19/12/2016	Foreign Exchange Option	16.69	Put	3,185.28350	3,237.134	47.44	0.9994	0.00	0	0
CHF / R	On 19/12/2016	Foreign Exchange Option	16.70	Call	0.18130	0.134	47.55	0.0006	0.00	0	0
CHF / R	On 19/12/2016	Foreign Exchange Option	16.70	Put	3,195.28130	3,247.134	47.55	0.9994	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Option	17.05	Call	41.39560	40.642	26.05	0.0560	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Option	17.05	Put	3,288.09560	3,340.742	26.05	0.9440	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Option	17.06	Call	41.32990	40.591	26.10	0.0559	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Option	17.06	Put	3,298.02990	3,350.691	26.10	0.9441	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Option	17.07	Call	41.26570	40.541	26.15	0.0557	0.00	0	0
CHF / R	On 13/03/2017	Foreign Exchange Option	17.07	Put	3,307.96570	3,360.641	26.15	0.9443	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Option	15.87	Call	315.76720	306.835	21.89	0.2501	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Option	15.87	Put	2,035.06720	2,081.735	21.89	0.7499	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Option	15.88	Call	314.11930	305.231	21.90	0.2490	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Option	15.88	Put	2,043.41930	2,090.131	21.90	0.7510	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Option	15.89	Call	312.47740	303.636	21.91	0.2479	0.00	0	0
CHF / R	On 19/06/2017	Foreign Exchange Option	15.89	Put	2,051.77740	2,098.536	21.91	0.7521	0.00	0	0
CHF / R	On 18/09/2017	Foreign Exchange Option	15.38	Call	679.45010	665.238	20.70	0.3963	0.00	0	0
CHF / R	On 18/09/2017	Foreign Exchange Option	15.38	Put	1,578.55010	1,620.538	20.70	0.6037	0.00	0	0
CHF / R	On 18/09/2017	Foreign Exchange Option	15.39	Call	676.72840	662.608	20.71	0.3950	0.00	0	0
CHF / R	On 18/09/2017	Foreign Exchange Option	15.39	Put	1,585.82840	1,627.908	20.71	0.6050	0.00	0	0
CHF / R	On 18/09/2017	Foreign Exchange Option	15.40	Call	674.02380	659.994	20.73	0.3937	0.00	0	0
CHF / R	On 18/09/2017	Foreign Exchange Option	15.40	Put	1,593.12380	1,635.294	20.73	0.6063	0.00	0	0
Total CHF / R Option									0.00	0	0
Total CHF / R									0.00	0	1,833
CNH / R	On 19/12/2016	Foreign Exchange Future	1.96700		1.98590			0.0000	0.00	0	10
CNH / R	On 13/03/2017	Foreign Exchange Future	1.97450		1.99430			0.0000	0.00	0	0
CNH / R	On 19/06/2017	Foreign Exchange Future	1.99110		2.01440			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
CNH / R	On	18/09/2017	Foreign Exchange Future			2.01010		2.03330			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			0.23140	0.324	50.14	0.0009	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,641.23140	4,830.324	50.14	0.9991	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			0.24610	0.349	51.29	0.0009	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,741.24610	4,930.349	51.29	0.9991	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.26140	0.375	52.44	0.0010	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,841.26140	5,030.375	52.44	0.9990	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			31.92790	35.516	25.54	0.0370	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			5,088.92790	5,290.516	25.54	0.9630	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			32.47610	35.639	24.85	0.0380	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,889.47610	5,090.639	24.85	0.9620	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			32.18960	35.567	25.19	0.0375	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,989.18960	5,190.567	25.19	0.9625	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,801.38850	2,987.864	19.55	0.7968	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			376.49820	325.852	19.36	0.2190	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,632.49820	2,814.852	19.36	0.7810	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			360.58880	312.040	19.46	0.2109	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,716.58880	2,901.040	19.46	0.7891	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			345.38850	298.864	19.55	0.2032	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Call			839.20370	746.901	18.80	0.3615	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.16	Put			2,106.20370	2,245.901	18.80	0.6385	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Call			898.98980	801.391	18.69	0.3818	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.14	Put			1,965.98980	2,100.391	18.69	0.6182	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Call			868.07640	773.684	18.74	0.3715	0.00	0	0
CNH / R	On	18/09/2017	Foreign Exchange Option	2.15	Put			2,035.07640	2,172.684	18.74	0.6285	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			1.95070		1.95670			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			1.99150		1.99780			0.0000	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Future			2.03930		2.04570			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			5,333.65800	5,393.732	59.10	0.9984	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.53860	0.571	56.12	0.0014	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			5,133.53860	5,193.571	56.12	0.9986	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			0.59650	0.648	57.61	0.0015	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			5,233.59650	5,293.648	57.61	0.9985	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			0.65800	0.732	59.10	0.0016	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			86.24280	80.236	19.65	0.0918	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,908.24280	2,965.236	19.65	0.9082	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			99.93470	92.809	19.42	0.1046	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	13/03/2017	Foreign Exchange Option	2.26	Put			2,721.93470	2,777.809	19.42	0.8954	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			92.83010	86.283	19.54	0.0980	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,814.83010	2,871.283	19.54	0.9020	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Put			1,745.78320	1,784.027	17.84	0.6494	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Call			575.50110	550.505	17.90	0.3381	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.17	Put			1,818.50110	1,857.505	17.90	0.6619	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Call			549.36780	525.116	17.96	0.3258	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.18	Put			1,892.36780	1,932.116	17.96	0.6742	0.00	0	0
DKK / R	On	19/06/2017	Foreign Exchange Option	2.16	Call			602.78320	577.027	17.84	0.3506	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			1.75950		1.77460			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.78800		1.80390			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.81950		1.83790			0.0000	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Future			1.84980		1.86890			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	19,930
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			0.50940	0.218	42.22	0.0008	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,454.50940	3,605.218	42.22	0.9992	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			0.47910	0.230	43.36	0.0008	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,554.47910	3,705.230	43.36	0.9992	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			0.45210	0.242	44.51	0.0008	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,654.45210	3,805.242	44.51	0.9992	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			86.71300	70.568	24.15	0.0763	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,447.71300	3,590.568	24.15	0.9237	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			82.09900	66.612	24.30	0.0723	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,543.09900	3,686.612	24.30	0.9277	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			78.52320	62.753	24.44	0.0684	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,639.52320	3,782.753	24.44	0.9316	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			556.68190	499.944	20.66	0.3105	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,977.68190	2,104.944	20.66	0.6895	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			603.29990	543.128	20.43	0.3327	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,824.29990	1,948.128	20.43	0.6673	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			579.47430	521.053	20.54	0.3214	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,900.47430	2,026.053	20.54	0.6786	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Call			988.45600	912.620	19.88	0.4261	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.94	Put			1,699.45600	1,814.620	19.88	0.5739	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Call			956.60980	882.961	19.98	0.4153	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.95	Put			1,767.60980	1,884.961	19.98	0.5847	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Call			926.80040	855.177	20.08	0.4047	0.00	0	0
HK\$/R	On	18/09/2017	Foreign Exchange Option	1.96	Put			1,837.80040	1,957.177	20.08	0.5953	0.00	0	0
Total HK\$/R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R												0.00	0	19,930
KES / R	On	19/12/2016	Foreign Exchange Future			0.13370		0.13480			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13300		0.13470			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13290		0.13470			0.0000	0.00	0	0
KES / R	On	18/09/2017	Foreign Exchange Future			0.13430		0.13420			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			9.81740		9.85550			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.95370		9.99250			0.0000	0.00	0	58
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.11010		10.15010			0.0000	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Future			10.25500		10.29640			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			1.30710	1.054	29.72	0.0080	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			995.80710	1,033.654	29.72	0.9920	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			1.24630	1.006	29.79	0.0076	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,005.74630	1,043.606	29.79	0.9924	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			1.18830	0.960	29.86	0.0073	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,015.68830	1,053.560	29.86	0.9927	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			57.28330	52.088	17.95	0.1227	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,154.78330	1,188.388	17.95	0.8773	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			56.26920	51.186	17.96	0.1209	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,163.76920	1,197.486	17.96	0.8791	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			55.27180	50.300	17.97	0.1191	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,172.77180	1,206.600	17.97	0.8809	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			215.07110	203.169	17.07	0.2807	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,004.97110	1,033.069	17.07	0.7193	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			213.01940	201.197	17.09	0.2785	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,012.91940	1,041.097	17.09	0.7215	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			210.98780	199.245	17.11	0.2762	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,020.88780	1,049.144	17.11	0.7238	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Call			476.15010	444.373	16.30	0.4415	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.58	Put			759.75010	769.373	16.30	0.5585	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Call			472.60140	440.937	16.31	0.4390	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.59	Put			766.20140	775.937	16.31	0.5610	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Call			479.72680	447.833	16.29	0.4440	0.00	0	0
NZ\$ / R	On	18/09/2017	Foreign Exchange Option	10.57	Put			753.32680	762.833	16.29	0.5560	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	58
PULA / R	On	19/12/2016	Foreign Exchange Future			1.27960		1.28730			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.29910		1.30710			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 19/06/2017 Foreign Exchange Future			1.31430		1.31840			0.0000	0.00	0	0
PULA / R On 18/09/2017 Foreign Exchange Future			1.32350		1.33030			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			1,127.00000	1,204.000		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			1,227.00000	1,304.000		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			1,327.00000	1,404.000		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			1,129.00000	1,209.000		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			1,229.00000	1,309.000		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			1,329.00000	1,409.000		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			616.00000	657.000		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			716.00000	757.000		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			816.00000	857.000		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			297.00000	365.000		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			397.00000	465.000		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			497.00000	565.000		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			1.26620		1.25850			0.0000	0.00	0	2
QUANTO £ On 13/03/2017 Foreign Exchange Future			1.26900		1.26120			0.0000	0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.27200		1.26410			0.0000	0.00	0	8,095
QUANTO £ On 18/09/2017 Foreign Exchange Future			1.27490		1.26710			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	8,097
Total QUANTO £ / \$									0.00	0	8,097
QUANTO € On 19/12/2016 Foreign Exchange Future			1.06190		1.05590			0.0000	0.00	0	2
QUANTO € On 13/03/2017 Foreign Exchange Future			1.06650		1.06050			0.0000	0.00	0	10
QUANTO € On 19/06/2017 Foreign Exchange Future			1.07180		1.06570			0.0000	0.00	0	25,352
QUANTO € On 18/09/2017 Foreign Exchange Future			1.07700		1.07080			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 QUANTO € / \$ Future												0.00	0	25,364
Total QUANTO € / \$												0.00	0	25,364
RAIN	On	19/12/2016	Foreign Exchange Future			22,786.65000		22,940.26000			0.0000	0.00	0	0
RAIN	On	13/03/2017	Foreign Exchange Future			23,139.43000		23,297.84000			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			9.57360		9.63380			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			9.73060		9.79350			0.0000	0.00	0	36
SGD / R	On	19/06/2017	Foreign Exchange Future			9.91260		9.98020			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			0.06200	0.113	46.89	0.0007	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			2,176.26200	2,236.513	46.89	0.9993	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			0.06470	0.117	47.19	0.0007	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			2,186.26470	2,246.517	47.19	0.9993	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			0.06750	0.121	47.49	0.0007	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			2,196.26750	2,256.521	47.49	0.9993	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			44.86240	38.338	18.08	0.0963	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,241.36240	1,297.738	18.08	0.9037	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			44.02210	37.639	18.10	0.0948	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,250.52210	1,307.039	18.10	0.9052	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			43.19630	36.951	18.11	0.0933	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,259.69630	1,316.351	18.11	0.9067	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Call			264.80180	242.660	16.52	0.3326	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.51	Put			794.60180	840.060	16.52	0.6674	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Call			262.21610	240.241	16.54	0.3299	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.52	Put			802.01610	847.641	16.54	0.6701	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Call			259.65280	237.843	16.56	0.3272	0.00	0	0
SGD / R	On	19/06/2017	Foreign Exchange Option	10.53	Put			809.45280	855.243	16.56	0.6728	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			3.91470		3.95910			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			3.90070		3.94440			0.0000	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Future			3.87260		3.91800			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.03700	0.028	62.99	0.0003	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			1,330.93700	1,375.328	62.99	0.9997	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.03400	0.026	62.99	0.0003	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,340.93400	1,385.326	62.99	0.9997	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.03120	0.024	62.99	0.0003	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,350.93120	1,395.324	62.99	0.9997	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			5.44020	5.839	23.37	0.0339	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			921.04020	965.139	23.37	0.9661	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			5.48900	5.899	23.59	0.0340	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			931.08900	975.199	23.59	0.9660	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			5.53840	5.961	23.81	0.0340	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			941.13840	985.261	23.81	0.9660	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Call			78.02010	68.085	17.72	0.2469	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.26	Put			420.02010	455.485	17.72	0.7531	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Call			76.00410	66.305	17.75	0.2416	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.27	Put			428.00410	463.705	17.75	0.7584	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Call			74.03860	64.571	17.78	0.2364	0.00	0	0
TRY / R	On	19/06/2017	Foreign Exchange Option	4.28	Put			436.03860	471.971	17.78	0.7636	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			1.38040		1.39430			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33860		1.35060			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.28980		1.29600			0.0000	0.00	0	0
ZMW / R	On	18/09/2017	Foreign Exchange Future			1.23260		1.24480			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												785 480 526.27	54,711	1,241,413
Total Options												31 051 430.75	63,030	2,553,797
Grand Total:												816,531,957.02	117,741	3,795,210