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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/11/2016 Foreign Exchange Future			13.34500		13.56840			0.0000	142,791,500.00	10,700	0
\$ / R On 07/11/2016 Foreign Exchange Future			13.44330		13.57640			0.0000	228,536.10	17	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.45090		13.58430			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.46370		13.59790			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.46650		13.60060			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.46920		13.60330			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.49940		13.63320			0.0000	12,419,448.00	920	6,970
\$ / R On 05/12/2016 Foreign Exchange Future			13.51850		13.42700			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			13.52130		13.65510			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.53790		13.67210			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.54060		13.67500			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			13.54340		13.67780			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.54620		13.68070			0.0000	0.00	0	94
\$ / R On 19/12/2016 Foreign Exchange Future			13.55720		13.69210			0.0000	1,521,144,954.40	112,202	410,505
\$ / R On 21/12/2016 Foreign Exchange Future			13.56270		13.69780			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			13.58480		13.72060			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			13.60140		13.73740			0.0000	0.00	0	2,000
\$ / R On 13/01/2017 Foreign Exchange Future			13.62470		13.76110			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			13.63760		13.77420			0.0000	0.00	0	0
\$ / R On 23/01/2017 Foreign Exchange Future			13.65050		13.78730			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.65570		13.79260			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2017	Foreign Exchange Future			13.66090		13.79790			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future			13.67120		13.80840			0.0000	779,258.40	57	74
\$ / R	On	13/03/2017	Foreign Exchange Future			13.77940		13.91780			0.0000	31,485,929.00	2,285	108,072
\$ / R	On	12/04/2017	Foreign Exchange Future			13.85870		13.99810			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			13.88260		14.02210			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.89310		14.03280			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.03890		14.18080			0.0000	11,722,481.50	835	150,937
\$ / R	On	12/07/2017	Foreign Exchange Future			14.09980		14.24280			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.12370		14.26700			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.27970		14.42460			0.0000	713,985.00	50	4,100
\$ / R	On	23/10/2017	Foreign Exchange Future			14.37220		14.51790			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.57100		14.71820			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			14.92150		15.06390			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.27190		15.40950			0.0000	0.00	0	70
Total \$ / R Future												1,721,286,092.40	127,066	690,225
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			9.59910	0.000	25.15	0.0000	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			341.19910	555.000	25.15	1.0000	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.72	Call			28.02490	0.000	25.15	0.0000	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.72	Put			179.62490	375.000	25.15	1.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1.65480	1.543	37.36	0.0080	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,375.25480	1,508.244	37.36	0.9920	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			0.03660	0.096	49.39	0.0005	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,723.63660	2,856.796	49.39	0.9995	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			0.04280	0.104	50.55	0.0005	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,783.64280	2,916.804	50.55	0.9995	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			37.62170	26.737	25.59	0.1103	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			553.32170	675.837	25.59	0.8897	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			14.22600	10.370	27.17	0.0470	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			829.92600	959.470	27.17	0.9530	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			70.92320	49.832	24.60	0.1884	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			386.62320	498.932	24.60	0.8116	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			51.91180	36.607	25.10	0.1449	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			467.61180	585.707	25.10	0.8551	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			4.36670	2.948	29.28	0.0145	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			1,220.06670	1,352.048	29.28	0.9855	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			31.92500	22.860	25.86	0.0960	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			597.62500	721.960	25.86	0.9040	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			22.86310	16.679	26.38	0.0724	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			688.56310	815.779	26.38	0.9276	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			167.66310	119.506	23.10	0.3801	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			183.36310	268.606	23.10	0.6199	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			110.77510	78.025	23.85	0.2725	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			276.47510	377.125	23.85	0.7275	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			95.78400	67.339	24.10	0.2419	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			311.48400	416.439	24.10	0.7581	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	15/11/2016	Foreign Exchange Option	13.63	Call			200.53690	145.336	21.42	0.3884	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			232.63690	311.636	21.42	0.6116	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			127.66820	91.530	22.33	0.2622	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			387.06820	485.030	22.33	0.7378	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			432.70100	338.446	20.18	0.6566	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			89.40100	129.246	20.18	0.3434	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			2.86020	2.138	29.75	0.0081	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,999.56020	2,132.938	29.75	0.9919	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			1.31360	1.386	43.40	0.0039	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,488.01360	3,622.186	43.40	0.9961	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,835.43320	1,702.065	21.88	0.9902	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			2.23320	2.665	21.88	0.0098	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			353.02400	282.030	19.64	0.5101	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			219.82400	282.630	19.64	0.4899	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.07600	0.039	36.60	0.0001	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,766.87600	5,900.639	36.60	0.9999	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			0.00000	239.358	20.96	0.4060	3,590,373.00	15,000	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			0.00000	470.858	20.96	0.5940	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			129.06970	105.008	22.75	0.2055	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			823.96970	933.708	22.75	0.7945	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			360.33110	299.849	20.46	0.4754	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			305.23110	378.549	20.46	0.5246	0.00	0	7,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			89.00360	73.674	23.36	0.1423	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,166.90360	1,285.774	23.36	0.8577	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			150.92880	125.720	22.26	0.2237	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			845.92880	955.121	22.26	0.7763	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,079.09270	962.688	18.80	0.8674	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			41.29270	59.288	18.80	0.1326	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,070.24130	954.190	18.81	0.8647	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			42.44130	60.790	18.81	0.1353	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,061.41590	945.721	18.81	0.8620	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			43.61590	62.321	18.81	0.1380	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			276.95440	235.392	21.56	0.3594	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			546.25440	639.192	21.56	0.6406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,492.10000	13,357.200	28.10	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	28.10	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,901.39940	1,768.418	20.69	0.9717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			9.29940	11.218	20.69	0.0283	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,227.93980	1,108.451	19.06	0.8890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			35.83980	51.251	19.06	0.1110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,009.16390	898.494	19.11	0.8237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			67.06390	91.294	19.11	0.1763	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			808.06620	711.337	19.34	0.7387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			115.96620	154.137	19.34	0.2613	3,236,885.40	21,000	169,885
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			608.46680	527.799	19.74	0.6241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			206.36680	260.599	19.74	0.3759	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	13.30	Call			602.20770	522.109	19.76	0.6200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			210.10770	264.909	19.76	0.3800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,147.44450	1,030.850	19.08	0.8677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			45.34450	63.650	19.08	0.1323	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			577.60200	499.776	19.81	0.6036	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			225.50200	282.576	19.81	0.3964	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			571.55850	494.300	19.83	0.5995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			229.45850	287.100	19.83	0.4005	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			653.46220	568.833	19.65	0.6527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			181.36220	231.633	19.65	0.3473	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			0.00000	426.974	20.01	0.5459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			0.00000	349.774	20.01	0.4541	3,269,341.32	9,347	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			486.04430	417.248	20.04	0.5377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			293.94430	360.048	20.04	0.4623	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			595.99310	516.462	19.77	0.6159	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			213.89310	269.262	19.77	0.3841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			386.90790	332.861	20.52	0.4580	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			394.80790	475.661	20.52	0.5420	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			366.02860	314.527	20.65	0.4390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			423.92860	507.327	20.65	0.5610	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			541.98110	467.557	19.90	0.5789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			249.88110	310.357	19.90	0.4211	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			275.96830	235.927	21.34	0.3514	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			583.86830	678.727	21.34	0.6486	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			260.60180	222.597	21.48	0.3355	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			618.50180	715.397	21.48	0.6645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			410.12420	352.143	20.38	0.4774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			368.02420	444.943	20.38	0.5226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			248.88960	212.451	21.59	0.3231	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			646.78960	745.251	21.59	0.6769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			246.04060	209.985	21.61	0.3201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			653.94060	752.785	21.61	0.6799	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			357.95830	307.450	20.71	0.4316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			435.85830	520.250	20.71	0.5684	5,098,446.08	9,800	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			224.33510	191.225	21.83	0.2966	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			712.23510	814.025	21.83	0.7034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			219.20290	186.795	21.89	0.2910	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			727.10290	829.595	21.89	0.7090	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			251.76980	214.945	21.56	0.3262	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			639.66980	737.744	21.56	0.6738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			206.86110	176.154	22.02	0.2772	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			764.76110	868.954	22.02	0.7228	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			195.19460	166.068	22.16	0.2640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			803.09460	908.868	22.16	0.7360	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			240.43500	205.135	21.67	0.3141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			668.33500	767.935	21.67	0.6859	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			186.32620	158.409	22.27	0.2538	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			834.22620	941.209	22.27	0.7462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			175.79670	149.325	22.40	0.2415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			873.69670	982.125	22.40	0.7585	8,599,488.25	8,756	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			211.71430	180.338	21.97	0.2827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			749.61430	853.138	21.97	0.7173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			163.84350	139.106	22.56	0.2274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			921.74350	1,031.906	22.56	0.7726	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			154.48180	131.128	22.70	0.2163	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			962.38180	1,073.928	22.70	0.7837	0.00	0	42,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			188.50510	160.291	22.24	0.2563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			826.40510	933.091	22.24	0.7437	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			137.32680	116.529	22.96	0.1954	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			1,045.22680	1,159.329	22.96	0.8046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			132.56210	112.480	23.04	0.1895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,070.46210	1,185.280	23.04	0.8105	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			173.76280	147.572	22.43	0.2391	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,584.56690	1,709.241	24.50	0.8969	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			95.44130	80.966	23.79	0.1420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,313.34130	1,433.765	23.79	0.8580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			52.87850	45.022	24.95	0.0840	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,760.77850	1,887.822	24.95	0.9160	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			47.98360	40.966	25.14	0.0771	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,835.88360	1,963.766	25.14	0.9229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			76.27080	64.396	24.24	0.1160	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,484.17080	1,607.196	24.24	0.8840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			43.03210	36.861	25.36	0.0700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,920.93210	2,049.661	25.36	0.9300	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			37.69380	32.429	25.62	0.0622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			2,025.59380	2,155.229	25.62	0.9378	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			61.20400	51.917	24.67	0.0956	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,649.10400	1,774.717	24.67	0.9044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			32.26540	27.914	25.92	0.0541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,150.16540	2,280.714	25.92	0.9459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			30.76600	26.665	26.02	0.0519	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,188.66600	2,319.465	26.02	0.9481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			46.83460	40.014	25.19	0.0754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,854.73460	1,982.814	25.19	0.9246	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			25.76730	22.494	26.37	0.0443	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,333.66730	2,465.294	26.37	0.9557	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			22.65460	19.887	26.63	0.0394	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,440.55460	2,572.687	26.63	0.9606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			32.65220	28.237	25.90	0.0547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,140.55220	2,271.037	25.90	0.9453	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			17.98030	15.535	26.99	0.0314	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,635.88030	2,768.335	26.99	0.9686	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			16.22630	13.506	27.01	0.0277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,724.12630	2,856.306	27.01	0.9723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			30.40270	26.363	26.04	0.0513	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,198.30270	2,329.163	26.04	0.9487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			13.83180	11.009	27.06	0.0231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,851.73180	2,983.809	27.06	0.9769	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			13.48060	10.666	27.06	0.0225	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,871.38060	3,003.466	27.06	0.9775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			20.40670	18.000	26.85	0.0359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,528.30670	2,660.800	26.85	0.9641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			10.29870	7.619	27.13	0.0166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,078.19870	3,210.419	27.13	0.9834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			10.16790	7.497	27.13	0.0164	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,088.06790	3,220.297	27.13	0.9836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			14.94200	12.102	27.04	0.0251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,792.84200	2,924.902	27.04	0.9749	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			8.50590	5.968	27.18	0.0133	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,226.40590	3,358.768	27.18	0.9867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			8.08440	5.588	27.19	0.0125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,265.98440	3,398.388	27.19	0.9875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			11.26360	8.529	27.11	0.0184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,009.16360	3,141.329	27.11	0.9816	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			7.58770	5.146	27.21	0.0116	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,315.48770	3,447.946	27.21	0.9884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			4.64940	2.676	27.33	0.0064	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,702.54940	3,835.476	27.33	0.9936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			9.41810	6.801	27.15	0.0150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,147.31810	3,279.601	27.15	0.9850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			4.00690	2.180	27.37	0.0053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,821.90690	3,954.980	27.37	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			3.33200	1.671	27.40	0.0042	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,971.23200	4,104.471	27.40	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			7.98260	5.497	27.20	0.0124	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,275.88260	3,408.297	27.20	0.9876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			3.09640	1.495	27.40	0.0037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			4,030.99640	4,164.295	27.40	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			2.00140	0.882	27.40	0.0023	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,309.90140	4,443.682	27.40	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			4.05670	2.218	27.37	0.0054	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,811.95670	3,945.018	27.37	0.9946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			1.80550	0.786	27.40	0.0021	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,369.70550	4,503.586	27.40	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			1.68520	0.728	27.40	0.0019	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,409.58520	4,543.528	27.40	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			3.21190	1.581	27.40	0.0039	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			4,001.11190	4,134.381	27.40	0.9961	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.97930	0.397	27.40	0.0011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,718.87930	4,853.197	27.40	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.91210	0.367	27.40	0.0010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,758.81210	4,893.167	27.40	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			1.90110	0.833	27.40	0.0022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,339.80110	4,473.633	27.40	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.34810	0.125	27.40	0.0004	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,288.24810	5,422.925	27.40	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.33540	0.120	27.40	0.0004	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,308.23540	5,442.920	27.40	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			1.62790	0.700	27.40	0.0019	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,429.52790	4,563.500	27.40	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.21000	0.071	27.40	0.0002	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,558.11000	5,692.871	27.40	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.08860	0.027	27.40	0.0001	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			6,007.98860	6,142.827	27.40	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.41110	0.151	27.40	0.0004	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,198.31110	5,332.951	27.40	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.07150	0.021	27.40	0.0001	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,117.97150	6,252.821	27.40	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.05430	0.016	27.40	0.0001	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,257.95430	6,392.816	27.40	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.25350	0.088	27.40	0.0003	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,458.15350	5,592.888	27.40	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.03570	0.010	27.40	0.0000	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,467.93570	6,602.810	27.40	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.02700	0.007	27.40	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,607.92700	6,742.807	27.40	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.08040	0.024	27.40	0.0001	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,057.98040	6,192.824	27.40	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00970	0.002	27.40	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,107.90970	7,242.802	27.40	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00790	0.002	27.40	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,207.90790	7,342.802	27.40	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.04190	0.012	27.40	0.0000	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,387.94190	6,522.812	27.40	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00390	0.001	27.40	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,547.90390	7,682.801	27.40	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00340	0.001	27.40	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,607.90340	7,742.801	27.40	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.02390	0.006	27.40	0.0000	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,667.92390	6,802.806	27.40	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00010	0.000	27.40	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,317.90010	9,452.800	27.40	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	27.40	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,247.90000	13,382.800	27.40	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		0.00640	0.002	27.40	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		7,307.90640	7,442.802	27.40	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		881.66280	990.372	22.43	0.7609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		123.52860	104.807	23.21	0.1782	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		1,121.42860	1,237.607	23.21	0.8218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		122.08460	103.583	23.23	0.1764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		1,129.98460	1,246.383	23.23	0.8236	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		152.67410	129.588	22.72	0.2141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		970.57410	1,082.388	22.72	0.7859	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		106.04160	89.978	23.55	0.1559	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		1,233.94160	1,352.778	23.55	0.8441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		101.18780	85.866	23.66	0.1496	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		1,269.08780	1,388.666	23.66	0.8504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		127.96400	108.574	23.13	0.1838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		1,095.86400	1,211.374	23.13	0.8162	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		87.96030	74.405	23.96	0.1318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,375.86030	1,497.205	23.96	0.8682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		85.93680	72.632	24.01	0.1290	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,393.83680	1,515.432	24.01	0.8710	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		108.55640	92.110	23.50	0.1592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,216.45640	1,334.910	23.50	0.8408	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		67.48690	57.120	24.48	0.1042	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,575.38690	1,699.920	24.48	0.8958	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		66.66690	56.441	24.50	0.1031	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		225.18610	192.701	21.84	0.2937	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		737.38610	840.001	21.84	0.7063	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		194.67810	168.735	22.00	0.2500	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		934.07810	1,043.935	22.00	0.7500	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		307.75120	268.564	20.79	0.3543	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		670.35120	767.164	20.79	0.6457	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		394.48590	347.241	20.18	0.4136	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		583.38590	672.541	20.18	0.5864	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		51.64700	45.928	25.27	0.0708	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		2,460.54700	2,591.228	25.27	0.9292	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		307.22410	270.995	20.80	0.3321	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		813.02410	913.395	20.80	0.6679	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		392.37830	347.476	20.13	0.3966	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		665.07830	756.976	20.13	0.6034	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		387.39830	1,660.557	70.92	0.5303	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		694.79830	2,104.857	70.92	0.4697	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		85.78850	1,070.630	70.92	0.3915	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		2,183.18850	3,304.930	70.92	0.6085	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		304.30060	269.918	20.90	0.3172	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		916.40060	1,019.018	20.90	0.6828	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		508.21090	452.315	19.52	0.4763	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		510.31090	591.415	19.52	0.5237	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			451.54580	402.047	19.82	0.4294	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			623.14580	710.846	19.82	0.5706	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			710.40850	643.702	19.13	0.5303	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			542.60850	614.302	19.13	0.4697	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			563.90640	510.646	19.78	0.4464	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			746.10640	831.246	19.78	0.5536	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			463.00490	418.855	20.35	0.3820	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			945.20490	1,039.455	20.35	0.6180	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			393.23070	356.049	20.85	0.3344	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,125.43070	1,226.649	20.85	0.6656	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			836.62010	760.312	18.74	0.5943	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			418.82010	480.912	18.74	0.4057	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			254.88710	229.847	22.22	0.2298	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,677.08710	1,790.447	22.22	0.7702	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			253.23590	228.356	22.23	0.2285	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,685.43590	1,798.956	22.23	0.7715	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			494.46920	447.426	20.16	0.4026	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			876.66920	968.026	20.16	0.5974	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			232.77240	209.900	22.45	0.2124	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,794.97240	1,910.500	22.45	0.7876	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			202.11290	182.272	22.82	0.1878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,984.31290	2,102.872	22.82	0.8122	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			273.08570	246.961	22.03	0.2444	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,585.28570	1,697.561	22.03	0.7556	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			189.66270	171.064	22.99	0.1775	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,071.86270	2,191.664	22.99	0.8225	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			145.94150	131.744	23.69	0.1405	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,448.14150	2,572.344	23.69	0.8595	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			251.59350	226.876	22.25	0.2272	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,693.79350	1,807.476	22.25	0.7728	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			96.94260	90.393	25.50	0.0970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,179.14260	3,310.993	25.50	0.9030	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			86.42110	80.967	26.37	0.0861	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,478.62110	3,611.567	26.37	0.9139	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			197.02920	177.693	22.89	0.1836	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,019.22920	2,138.293	22.89	0.8164	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			50.96070	45.951	28.16	0.0503	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,573.16070	4,706.551	28.16	0.9497	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			33.10200	29.784	28.16	0.0344	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,115.30200	5,250.384	28.16	0.9656	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			107.14980	99.521	24.80	0.1075	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,939.34980	3,070.121	24.80	0.8925	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			5.26300	4.714	28.16	0.0066	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,327.46300	7,465.313	28.16	0.9934	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			4.50950	4.038	28.16	0.0057	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,506.70950	7,644.638	28.16	0.9943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			51.34880	46.303	28.16	0.0506	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,563.54880	4,696.903	28.16	0.9494	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,530.41810	1,416.020	17.79	0.8334	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			112.61810	136.620	17.79	0.1666	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,147.30640	1,048.908	18.06	0.7232	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			229.50640	269.508	18.06	0.2768	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			24.52700	22.042	28.16	0.0264	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,486.72700	5,622.642	28.16	0.9736	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,790.05140	1,666.057	17.76	0.8844	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			72.25140	86.657	17.76	0.1156	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			139.55410	131.155	24.95	0.1236	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,161.45410	3,292.455	24.95	0.8764	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			731.21930	668.699	19.38	0.5053	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			683.11930	759.999	19.38	0.4947	0.00	0	1,000
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			623.83650	570.674	19.96	0.4386	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			911.73650	998.074	19.96	0.5614	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			184.80450	168.308	23.80	0.1523	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,822.00450	2,945.208	23.80	0.8477	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			843.03320	774.015	19.06	0.5465	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			610.23320	680.915	19.06	0.4535	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			713.94270	654.627	19.56	0.4833	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			781.14270	861.527	19.56	0.5167	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			424.79480	388.798	21.28	0.3173	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,451.99480	1,555.698	21.28	0.6827	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			895.66270	829.137	19.45	0.5176	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			824.86270	900.237	19.45	0.4824	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			867.16420	802.403	19.56	0.5051	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			866.36420	943.503	19.56	0.4949	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			847.35700	783.847	19.63	0.4963	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			896.55700	974.947	19.63	0.5037	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			0.00000	691.111	20.05	0.4506	345,555.55	500	500
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			0.00000	1,152.211	20.05	0.5494	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			625.87200	578.064	20.66	0.3906	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,335.07200	1,429.164	20.66	0.6094	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			479.50370	442.115	21.66	0.3116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,798.70370	1,903.215	21.66	0.6884	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			477.46740	440.134	21.67	0.3104	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,806.66740	1,911.234	21.67	0.6896	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			475.43740	438.158	21.69	0.3092	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,814.63740	1,919.258	21.69	0.6908	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			473.42180	436.193	21.70	0.3081	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,822.62180	1,927.293	21.70	0.6919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			424.33090	390.196	22.05	0.2803	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,023.53090	2,131.296	22.05	0.7197	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			409.65850	376.674	22.16	0.2719	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,088.85850	2,197.774	22.16	0.7281	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	16.00	Call		0.00000	354.306	22.36	0.2579	708,611.40	2,000	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		0.00000	2,315.406	22.36	0.7421	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		369.03830	339.276	22.49	0.2483	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,288.23830	2,400.376	22.49	0.7517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		344.56930	316.774	22.72	0.2338	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,423.76930	2,537.874	22.72	0.7662	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		283.11100	260.340	23.37	0.1963	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,832.31100	2,951.440	23.37	0.8037	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		188.70560	178.323	26.11	0.1331	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,057.90560	4,189.423	26.11	0.8669	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		184.16860	174.178	26.32	0.1297	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,153.36860	4,285.278	26.32	0.8703	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		155.04740	138.166	26.54	0.1063	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,624.24740	4,749.266	26.54	0.8937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,019.27440	945.327	19.02	0.5694	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		668.47440	736.427	19.02	0.4306	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		1,000.64170	927.786	19.08	0.5618	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		689.84170	758.886	19.08	0.4382	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		88.81010	78.239	26.54	0.0656	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,618.01010	5,749.339	26.54	0.9344	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,499.95860	1,398.102	18.04	0.7289	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		319.15860	359.202	18.04	0.2711	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,041.32750	967.894	19.19	0.5583	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		748.52750	818.094	19.19	0.4417	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		227.17320	214.239	25.66	0.1507	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,964.37320	4,094.439	25.66	0.8493	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		821.15930	759.542	19.91	0.4615	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,114.15930	1,195.842	19.91	0.5385	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		332.80240	311.155	24.82	0.1894	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,908.20240	4,031.455	24.82	0.8106	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.92	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,575.40000	985,720.300	25.92	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		384.65610	359.275	23.66	0.2196	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,330.05610	3,449.575	23.66	0.7804	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		383.71830	358.402	23.68	0.2191	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,339.11830	3,458.702	23.68	0.7809	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		382.78450	357.537	23.70	0.2185	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,348.18450	3,467.837	23.70	0.7815	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		522.38660	484.150	22.30	0.2882	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,497.78660	2,604.450	22.30	0.7118	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		458.05810	424.213	22.81	0.2565	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,833.45810	2,944.513	22.81	0.7435	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		425.65280	394.060	23.10	0.2401	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,031.05280	3,144.360	23.10	0.7599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,342.11950	1,256.788	18.64	0.6178	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		677.51950	737.088	18.64	0.3822	0.00	0	960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,132.24210	1,057.461	19.33	0.5452	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			927.64210	997.761	19.33	0.4548	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,091.44190	1,018.666	19.47	0.5302	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			986.84190	1,058.966	19.47	0.4698	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			1,963.67320	1,854.921	17.64	0.7790	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			289.07320	325.221	17.64	0.2210	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			1,797.68290	1,690.544	17.92	0.7400	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			373.08290	410.844	17.92	0.2600	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,347.10940	1,261.535	18.63	0.6194	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			672.50940	731.835	18.63	0.3806	0.00	0	2,000
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,010.91610	943.904	20.06	0.4790	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,303.01610	1,381.704	20.06	0.5210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			600.40000	562.444	23.23	0.2841	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,172.20000	3,281.444	23.23	0.7159	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			598.87100	561.012	23.25	0.2835	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,180.67100	3,290.012	23.25	0.7165	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			597.34740	559.584	23.26	0.2828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,189.14740	3,298.584	23.26	0.7172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			851.03170	798.248	21.67	0.3852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,132.83170	2,227.248	21.67	0.6148	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			810.55980	768.443	23.37	0.3291	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,236.65980	3,336.943	23.37	0.6709	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			808.81690	766.792	23.39	0.3285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,244.91690	3,345.292	23.39	0.6715	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			807.07950	765.140	23.40	0.3279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,253.17950	3,353.640	23.40	0.6721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,019.00490	974.356	23.46	0.3648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,319.50490	3,412.456	23.46	0.6352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,443.85660	2,352.007	18.92	0.7221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			674.35660	720.107	18.92	0.2779	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,022.86640	978.057	23.44	0.3660	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,303.36640	3,396.157	23.44	0.6340	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,020.93670	976.208	23.45	0.3654	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,311.43670	3,404.308	23.45	0.6346	0.00	0	0
Total \$ / R Option												24,848,701.00	66,403	2,393,578
Total \$ / R												1,746,134,793.40	193,469	3,083,803
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.55720		13.69210			0.0000	203,358.00	15	345
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.77940		13.91780			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.03890		14.18080			0.0000	0.00	0	56
Total \$ / R MAXI Future												203,358.00	15	492
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			8,694.23980	7,351.236	23.98	0.1304	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			138,484.23980	150,631.236	23.98	0.8696	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			8,593.67600	7,263.171	24.01	0.1290	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 MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			139,383.67600	151,543.171	24.01	0.8710	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			8,494.32730	7,176.187	24.03	0.1277	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			140,284.32730	152,456.187	24.03	0.8723	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			317,914.25510	331,099.268	25.50	0.9030	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			9,656.83150	9,005.859	25.53	0.0967	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			318,876.83150	332,065.859	25.53	0.9033	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			9,731.92790	9,072.898	25.47	0.0974	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			316,951.92790	330,132.898	25.47	0.9026	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			9,694.25510	9,039.268	25.50	0.0970	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Call			32,885.72610	30,233.465	22.87	0.2244	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put			251,805.72610	263,343.465	22.87	0.7756	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Call			32,746.87810	30,106.103	22.88	0.2236	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Put			252,666.87810	264,216.103	22.88	0.7764	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			32,609.07570	29,979.387	22.90	0.2227	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			253,529.07570	265,089.387	22.90	0.7773	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												203,358.00	15	492
£ / R	On	02/12/2016	Foreign Exchange Future			16.62280		16.68950		0.0000		0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			16.67610		16.74290		0.0000		0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			16.69180		16.75900		0.0000		91,354,221.40	5,473	47,748
£ / R	On	31/01/2017	Foreign Exchange Future			16.84960		16.86380		0.0000		33,699.20	2	2
£ / R	On	13/03/2017	Foreign Exchange Future			16.99610		17.06670		0.0000		0.00	0	8,276
£ / R	On	25/04/2017	Foreign Exchange Future			17.15220		17.22380		0.0000		0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.35070		17.42470		0.0000		0.00	0	19,978
£ / R	On	18/12/2017	Foreign Exchange Future			18.07650		18.15530		0.0000		0.00	0	0
Total £ / R Future												91,387,920.60	5,475	76,126
£ / R	On	02/12/2016	Foreign Exchange Option		17.02	Call		262.16560	248.320	21.69	0.3637	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option		17.02	Put		592.66560	645.520	21.69	0.6363	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option		16.70	Call		485.35900	456.987	20.52	0.5059	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option		16.70	Put		442.45900	480.887	20.52	0.4941	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		15.89	Call		1,007.32860	959.047	19.25	0.7725	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		15.89	Put		138.32860	157.247	19.25	0.2275	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option		22.64	Call		4.94950	4.390	33.68	0.0069	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		22.64	Put		5,885.94950	5,952.590	33.68	0.9931	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		19.39	Call		34.08720	31.202	24.92	0.0515	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option		19.39	Put		2,665.08720	2,729.402	24.92	0.9485	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		24.46	Call		0.60070	0.520	33.68	0.0010	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option		24.46	Put		7,701.60070	7,768.720	33.68	0.9990	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		26.94	Call		0.02590	0.022	33.68	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		26.94	Put		10,181.02590	10,248.222	33.68	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		17.80	Call		179.45560	167.548	22.46	0.2244	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option		17.80	Put		1,220.45560	1,275.748	22.46	0.7756	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option		22.65	Call		4.89510	4.341	33.68	0.0068	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	22.65	Put		5,895.89510	5,962.541	33.68	0.9932	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		3.27560	2.891	33.68	0.0047	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,254.27560	6,321.091	33.68	0.9953	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call		292.48710	274.279	21.51	0.3354	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put		833.48710	882.479	21.51	0.6646	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		12.62090	12.404	32.30	0.0183	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		4,663.62090	4,730.604	32.30	0.9817	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		5.00440	4.439	33.68	0.0070	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		5,876.00440	5,942.639	33.68	0.9930	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call		188.65500	176.181	22.36	0.2340	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put		1,179.65500	1,234.381	22.36	0.7660	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		146.79450	136.933	22.82	0.1893	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		1,387.79450	1,445.133	22.82	0.8107	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		97.00000	90.053	23.54	0.1318	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		1,748.00000	1,808.253	23.54	0.8682	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		483.75470	455.882	20.44	0.4924	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		484.75470	524.082	20.44	0.5076	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		343.70990	322.789	21.17	0.3809	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		714.70990	760.989	21.17	0.6191	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call		265.74730	248.990	21.71	0.3105	0.00	0	500
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put		906.74730	957.190	21.71	0.6895	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call		0.00000	665.310	20.09	0.5174	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put		0.00000	675.710	20.09	0.4826	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		9.84770	11.083	24.40	0.0134	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		6,693.14770	6,764.983	24.40	0.9866	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		9.76430	10.992	24.40	0.0133	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		6,703.06430	6,774.892	24.40	0.9867	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		9.93180	11.174	24.40	0.0134	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		6,683.23180	6,755.074	24.40	0.9866	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		39.79890	38.527	25.45	0.0344	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		6,795.99890	6,866.327	25.45	0.9656	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		6,605.30000	6,679.300	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		6,615.30000	6,689.300	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		6,595.30000	6,669.300	1.0000	1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		212.58480	207.655	22.93	0.1083	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		7,207.28480	7,281.155	22.93	0.8917	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		211.87360	206.961	22.93	0.1080	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		7,216.57360	7,290.461	22.93	0.8920	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		213.29820	208.352	22.93	0.1086	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		7,197.99820	7,271.852	22.93	0.8914	0.00	0	0
Total £ / R Option											0.00	0	20,761

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												91,387,920.60	5,475	96,887
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13160		0.13114			0.0000	7,369.54	56	12,549
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13427		0.13379			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13742		0.13695			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14038		0.13991			0.0000	0.00	0	0
Total ¥ / R Future												7,369.54	56	12,549
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	27.84	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put		27,886.20000	27,840.100	27.84	1.0000	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.84	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put		28,886.20000	28,840.100	27.84	1.0000	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.84	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put		29,886.20000	29,840.100	27.84	1.0000	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call		395.50790	437.189	20.95	0.3934	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put		1,016.50790	1,010.689	20.95	0.6066	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call		192.12490	218.606	22.41	0.2241	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put		1,813.12490	1,792.106	22.41	0.7759	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call		91.34440	106.609	23.59	0.1210	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put		2,712.34440	2,680.109	23.59	0.8790	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call		452.58760	494.808	22.08	0.3396	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put		1,757.88760	1,753.208	22.08	0.6604	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call		271.04050	304.995	23.02	0.2287	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put		2,576.34050	2,563.395	23.02	0.7713	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call		159.02570	184.871	23.75	0.1498	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put		3,464.32570	3,443.271	23.75	0.8502	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call		784.30450	822.825	23.01	0.4208	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put		1,793.00450	1,785.025	23.01	0.5792	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call		539.12740	574.389	23.82	0.3174	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put		2,547.82740	2,536.589	23.82	0.6826	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call		362.18930	395.159	24.40	0.2346	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put		3,370.88930	3,357.359	24.40	0.7654	0.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												7,369.54	56	12,549
€ / R	On	25/11/2016	Foreign Exchange Future			14.99720		15.05130			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.00740		15.06170			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.09170		15.14670			0.0000	173,946,934.20	11,526	55,923
€ / R	On	13/03/2017	Foreign Exchange Future			15.39910		15.45730			0.0000	13,012,239.50	845	27,063
€ / R	On	19/06/2017	Foreign Exchange Future			15.75960		15.82080			0.0000	0.00	0	77,407
€ / R	On	18/09/2017	Foreign Exchange Future			16.09800		16.16200			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.48140		16.54650			0.0000	0.00	0	0
Total € / R Future												186,959,173.70	12,371	160,927
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			213.42610	215.329	20.51	0.4021	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	25/11/2016	Foreign Exchange Option	15.21	Put			372.12610	428.129	20.51	0.5979	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			39.99670	45.116	23.02	0.1050	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,218.29670	1,277.716	23.02	0.8950	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,346.85310	1,402.790	22.09	0.8436	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			83.19910	84.393	22.33	0.1415	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,436.49910	1,492.693	22.33	0.8585	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			49.93800	51.322	22.99	0.0916	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,803.23800	1,859.622	22.99	0.9084	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,896.90880	1,953.392	23.13	0.9182	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			43.01940	44.511	23.14	0.0808	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,906.31940	1,962.811	23.14	0.9192	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1.29880	1.007	30.68	0.0021	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,654.59880	5,709.307	30.68	0.9979	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			93.55310	94.490	22.09	0.1564	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.25260	0.186	30.68	0.0004	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,753.55260	6,808.486	30.68	0.9996	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			44.20510	45.681	23.11	0.0827	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,887.50510	1,943.981	23.11	0.9173	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			43.60880	45.092	23.13	0.0818	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			202.05660	218.969	17.47	0.2237	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			357.79460	385.394	17.77	0.3351	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			233.23930	230.547	21.44	0.2168	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			1,945.93930	2,001.447	21.44	0.7832	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			95.12030	96.222	23.75	0.0985	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,327.82030	3,387.122	23.75	0.9015	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,359.35660	1,318.069	17.47	0.7763	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			94.68600	95.806	23.77	0.0981	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,337.38600	3,396.706	23.77	0.9019	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			94.25450	95.390	23.80	0.0977	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,346.95450	3,406.290	23.80	0.9023	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			1,015.09460	984.494	17.77	0.6649	0.00	0	500
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			236.44850	233.102	23.26	0.1643	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,605.64850	3,663.502	23.26	0.8357	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,943.24300	1,896.901	17.45	0.8076	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			232.44300	247.301	17.45	0.1924	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			235.88810	232.555	23.28	0.1639	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,615.08810	3,672.955	23.28	0.8361	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			762.42220	743.219	19.25	0.4488	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,201.62220	1,243.619	19.25	0.5512	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			237.00860	233.648	23.24	0.1648	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,596.20860	3,654.048	23.24	0.8352	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,706.68380	3,762.977	22.75	0.7848	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			389.97610	382.245	22.71	0.2160	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,687.97610	3,744.245	22.71	0.7840	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			389.33070	381.609	22.73	0.2156	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,697.33070	3,753.610	22.73	0.7844	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			388.68380	380.977	22.75	0.2152	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,399.92210	2,442.666	20.81	0.6203	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			881.17450	858.745	20.79	0.3814	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,384.67450	2,427.345	20.79	0.6186	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			878.79100	856.401	20.80	0.3806	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,392.29100	2,435.001	20.80	0.6194	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			876.42210	854.066	20.81	0.3797	0.00	0	0
Total € / R Option												0.00	0	8,872
Total € / R												186,959,173.70	12,371	169,799
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.38950		10.47790			0.0000	498,696.00	48	12,967
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.53900		10.63010			0.0000	2,276,424.00	216	11,024
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.71420		10.80740			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.87640		10.97070			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.07610		11.17170			0.0000	0.00	0	0
Total AU\$ / R Future												2,775,120.00	264	24,082
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			144.54280	115.085	14.93	0.3253	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			326.64280	385.585	14.93	0.6747	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			141.36330	112.428	14.96	0.3194	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			333.46330	392.928	14.96	0.6806	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			138.24340	109.825	14.99	0.3135	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			340.34340	400.324	14.99	0.6865	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			70.20700	59.550	16.90	0.1186	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,380.10700	1,460.550	16.90	0.8814	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			69.34220	58.813	16.92	0.1173	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,389.24220	1,469.813	16.92	0.8827	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			68.48870	58.088	16.94	0.1160	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,398.38870	1,479.088	16.94	0.8840	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			170.36390	152.106	16.76	0.2029	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,432.96390	1,507.906	16.76	0.7971	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			173.22320	154.683	16.73	0.2060	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,415.82320	1,490.483	16.73	0.7940	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			171.78700	153.388	16.74	0.2044	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,424.38700	1,499.188	16.74	0.7956	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,476.67000	1,549.647	16.93	0.7356	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			275.57050	254.373	16.94	0.2629	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,484.87050	1,557.974	16.94	0.7371	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			273.78060	252.709	16.95	0.2614	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,493.08060	1,566.309	16.95	0.7386	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			277.37000	256.047	16.93	0.2644	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,205.31240	1,271.391	16.63	0.6213	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			502.33660	472.512	16.60	0.3820	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,190.63660	1,256.412	16.60	0.6180	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			499.66420	469.992	16.61	0.3803	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,197.96420	1,263.892	16.61	0.6197	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			497.01240	467.491	16.63	0.3787	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,775,120.00	264	24,082
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.11480		10.22980			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.28860		10.40660			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.49140		10.61210			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	5,806
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			2.42640	2.312	24.21	0.0081	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,282.62640	2,397.511	24.21	0.9919	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			2.41860	2.305	24.29	0.0081	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,292.61860	2,407.505	24.29	0.9919	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			2.41090	2.299	24.36	0.0081	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,302.61090	2,417.499	24.36	0.9919	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			29.93100	24.746	20.68	0.0488	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,353.33100	2,466.146	20.68	0.9512	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			29.63580	24.490	20.70	0.0483	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,363.03580	2,475.890	20.70	0.9517	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			29.34400	24.237	20.72	0.0479	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,372.74400	2,485.637	20.72	0.9521	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			223.23680	195.838	18.01	0.2385	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,341.13680	1,434.438	18.01	0.7615	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			221.49580	194.288	18.02	0.2369	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,349.39580	1,442.888	18.02	0.7631	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			219.76930	192.751	18.04	0.2353	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,357.66930	1,451.351	18.04	0.7647	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	5,806
CF CANDCO	On	19/12/2016	Foreign Exchange Future			825.92440		702.10070			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future												0.00	0	20,000
Total CF CANDCO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.00670		14.00660			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.30870		14.31010			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.66590		14.66810			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,011
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			14.85630	16.065	25.77	0.0327	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,688.25630	2,689.365	25.77	0.9673	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			14.70850	15.905	25.80	0.0324	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,698.10850	2,699.205	25.80	0.9676	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			14.56250	15.746	25.83	0.0321	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,707.96250	2,709.046	25.83	0.9679	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,860.91840	2,865.565	23.14	0.8856	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			102.32240	105.600	23.11	0.1157	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,842.22240	2,846.900	23.11	0.8843	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			101.66720	104.930	23.12	0.1150	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,851.56720	2,856.230	23.12	0.8850	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			101.01840	104.265	23.14	0.1144	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			510.06440	515.006	20.85	0.3464	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,711.96440	1,719.106	20.85	0.6536	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			507.84730	512.774	20.87	0.3451	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,719.74730	1,726.874	20.87	0.6549	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			505.63710	510.553	20.88	0.3438	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,727.53710	1,734.654	20.88	0.6562	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,011
CNH / R	On	19/12/2016	Foreign Exchange Future			1.99770		2.01370			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.01820		2.03480			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.04410		2.06080			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			8.38570	6.383	24.36	0.0110	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,371.38570	4,529.383	24.36	0.9890	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			8.19170	6.250	24.71	0.0106	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,471.19170	4,629.250	24.71	0.9894	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			8.01280	6.128	25.06	0.0103	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,571.01280	4,729.128	25.06	0.9897	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,723.87080	4,891.769	22.60	0.9349	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			78.31920	78.844	22.27	0.0697	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,530.31920	4,696.844	22.27	0.9303	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			75.00900	76.243	22.44	0.0674	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,627.00900	4,794.243	22.44	0.9326	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			71.87080	73.769	22.60	0.0651	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,368.51230	2,490.112	18.93	0.7039	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			555.80830	511.928	19.02	0.2871	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,447.80830	2,570.928	19.02	0.7129	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			535.41090	492.865	19.10	0.2782	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,527.41090	2,651.865	19.10	0.7218	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			576.51230	531.112	18.93	0.2961	0.00	0	0
Total CNH / 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 CNH / R												0.00	0	10
CNH/R	On	28/11/2016	Foreign Exchange Future			1.99260		2.00880			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			103.77800	81.271	20.16	0.1499	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			1,115.77800	1,255.271	20.16	0.8501	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			90.10300	70.354	20.33	0.1324	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,202.10300	1,344.354	20.33	0.8676	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			78.12510	60.838	20.50	0.1168	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,290.12510	1,434.838	20.50	0.8832	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/12/2016	Foreign Exchange Future			2.03320		2.04060			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.07480		2.08270			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			12.47560	13.868	26.85	0.0199	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,506.47560	4,581.868	26.85	0.9801	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			13.07140	14.549	26.14	0.0213	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,307.07140	4,382.549	26.14	0.9787	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			12.76200	14.196	26.49	0.0206	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,406.76200	4,482.196	26.49	0.9794	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			268.50880	258.183	18.33	0.2107	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,241.50880	2,310.183	18.33	0.7893	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			299.32000	291.370	18.19	0.2327	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,072.32000	2,143.370	18.19	0.7673	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			283.47260	274.302	18.26	0.2215	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,156.47260	2,226.302	18.26	0.7785	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			1.74870		1.76600			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.77880		1.79630			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.81310		1.83120			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			16.73460	13.303	26.14	0.0225	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,556.73460	3,726.303	26.14	0.9775	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			15.42970	12.243	26.35	0.0207	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,655.42970	3,825.243	26.35	0.9793	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			14.24150	11.280	26.55	0.0191	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,754.24150	3,924.280	26.55	0.9809	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			151.29370	134.371	24.15	0.1140	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,588.29370	3,746.371	24.15	0.8860	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			144.71820	128.469	24.28	0.1093	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,681.71820	3,840.469	24.28	0.8907	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			140.54170	124.726	24.51	0.1059	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,777.54170	3,936.727	24.51	0.8941	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			646.81580	594.248	21.00	0.3277	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,134.81580	2,263.248	21.00	0.6723	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			691.88780	636.115	20.73	0.3474	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,979.88780	2,105.115	20.73	0.6526	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			668.89270	614.752	20.87	0.3374	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,056.89270	2,183.752	20.87	0.6626	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	19,930
KES / R	On	19/12/2016	Foreign Exchange Future			0.13240		0.13380			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13240		0.13450			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13240		0.13470			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.87740		9.81060			0.0000	0.00	0	75
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.01130		9.94520			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.16580		10.10130			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	75
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			19.82130	24.759	18.57	0.0844	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			1,059.22130	997.359	18.57	0.9156	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			19.37090	24.178	18.60	0.0826	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			1,068.77090	1,006.779	18.60	0.9174	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			18.93110	23.611	18.63	0.0809	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			1,078.33110	1,016.211	18.63	0.9191	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			91.80700	102.656	17.91	0.1840	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,236.60700	1,181.356	17.91	0.8160	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			90.68900	101.420	17.93	0.1821	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,245.48900	1,190.120	17.93	0.8179	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			89.58510	100.199	17.95	0.1802	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,254.38510	1,198.899	17.95	0.8198	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			253.46390	270.535	17.32	0.3205	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,092.16390	1,044.734	17.32	0.6795	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			251.44040	268.378	17.34	0.3183	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,100.14040	1,052.578	17.34	0.6817	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			249.43740	266.237	17.36	0.3162	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,108.13740	1,060.437	17.36	0.6838	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	75
PULA / R	On	19/12/2016	Foreign Exchange Future			1.30160		1.30430			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31380		1.31640			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.32910		1.33190			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			957.00000	984.000		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			1,057.00000	1,084.000		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			1,157.00000	1,184.000		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			1,036.00000	1,062.000		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			1,136.00000	1,162.000		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			1,236.00000	1,262.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			581.00000	609.000		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			681.00000	709.000		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			481.00000	509.000		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
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.23120		1.22400			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.23340		1.22620			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.23590		1.22880			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11320		1.10620			0.0000	16,698.00	15	72
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.11750		1.11060			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12260		1.11560			0.0000	0.00	0	0
Total QUANTO € / \$ Future												16,698.00	15	72

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												16,698.00	15	72
RAIN	On	19/12/2016	Foreign Exchange Future			23,416.44000		23,535.41000			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			9.80590		9.86170			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			9.97050		10.02860			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	153
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			3.33670	2.616	21.98	0.0102	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,951.63670	2,006.716	21.98	0.9898	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			3.31890	2.603	22.05	0.0101	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,961.61890	2,016.703	22.05	0.9899	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			3.30140	2.590	22.12	0.0101	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,971.60140	2,026.690	22.12	0.9899	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			125.27260	117.462	18.29	0.2022	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,086.67260	1,136.962	18.29	0.7978	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			123.87240	116.093	18.31	0.2001	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,095.27240	1,145.593	18.31	0.7999	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			122.48900	114.741	18.33	0.1981	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,103.88900	1,154.241	18.33	0.8019	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	153
TRY / R	On	19/12/2016	Foreign Exchange Future			4.30000		4.35750			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.29250		4.34960			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			1.39420	1.013	23.77	0.0085	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			933.89420	991.013	23.77	0.9915	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			1.38320	1.008	23.95	0.0084	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			943.88320	1,001.008	23.95	0.9916	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			1.37260	1.003	24.12	0.0083	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			953.87260	1,011.003	24.12	0.9917	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			33.81830	26.699	17.31	0.1260	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			544.21830	594.199	17.31	0.8740	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			32.75830	25.850	17.35	0.1225	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			553.15830	603.350	17.35	0.8775	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			31.73170	25.027	17.38	0.1191	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			562.13170	612.527	17.38	0.8809	0.00	0	0
Total TRY / 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 TRY / R									0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.34490		1.38690			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.31020		1.34530			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.27280		1.29540			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2,002,635,732.24	145,262	1,014,275
Total Options									24,848,701.00	66,403	2,423,211
Grand Total:									2,027,484,433.24	211,665	3,437,486