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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/11/2016 Foreign Exchange Future			14.28030		14.15160			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.28310		14.15160			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.30000		14.17930			0.0000	0.00	0	6,290
\$ / R On 30/11/2016 Foreign Exchange Future			14.30650		14.18500			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			14.32260		14.19920			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			14.32580		14.20200			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.34520		14.21900			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.34840		14.22180			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			14.35170		14.22460			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.35490		14.22750			0.0000	0.00	0	700
\$ / R On 19/12/2016 Foreign Exchange Future			14.36780		14.23880			0.0000	852,585,252.00	59,340	422,184
\$ / R On 21/12/2016 Foreign Exchange Future			14.37380		14.24490			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.39790		14.26920			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			14.41600		14.28750			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			14.43710		14.30890			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			14.44310		14.31490			0.0000	0.00	0	0
\$ / R On 17/01/2017 Foreign Exchange Future			14.45510		14.32710			0.0000	0.00	0	2,600
\$ / R On 18/01/2017 Foreign Exchange Future			14.45820		14.33000			0.0000	0.00	0	0
\$ / R On 20/01/2017 Foreign Exchange Future			14.46390		14.33560			0.0000	0.00	0	108
\$ / R On 23/01/2017 Foreign Exchange Future			14.47250		14.34410			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			14.47830		14.34970			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			14.48400		14.35540			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future			14.49550		14.36670			0.0000	0.00	0	3,189
\$ / R	On	27/02/2017	Foreign Exchange Future			14.57300		14.44270			0.0000	0.00	0	2,105
\$ / R	On	13/03/2017	Foreign Exchange Future			14.61280		14.48200			0.0000	13,370,712.00	915	103,055
\$ / R	On	31/03/2017	Foreign Exchange Future			14.66390		14.62160			0.0000	17,244,746.40	1,176	1,176
\$ / R	On	11/04/2017	Foreign Exchange Future			14.69520		14.56330			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			14.69800		14.56610			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			14.70090		14.56890			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.72360		14.59130			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.73500		14.60250			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.89180		14.75790			0.0000	67,013,100.00	4,500	157,491
\$ / R	On	12/07/2017	Foreign Exchange Future			14.95750		14.82320			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.98320		14.84870			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			15.15250		15.01760			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			15.25340		15.11860			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			15.43570		15.30330			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.76620		15.63400			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.09660		15.96470			0.0000	0.00	0	70
Total \$ / R Future												950,213,810.40	65,931	708,856
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			305.66820	420.300	34.10	1.0000	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			14.06820	0.000	34.10	0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			894.71590	1,023.770	55.53	0.9949	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			3.11590	0.670	55.53	0.0051	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			1.01090	0.164	56.05	0.0014	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,449.41090	1,317.064	56.05	0.9986	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			0.04230	0.032	95.48	0.0002	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,938.44230	2,806.932	95.48	0.9998	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,379.75540	2,500.003	25.88	1.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			0.45540	0.003	25.88	0.0000	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			714.91020	816.044	21.29	0.9345	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			35.61020	16.044	21.29	0.0655	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.27690	0.152	50.05	0.0005	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,220.97690	5,100.152	50.05	0.9995	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			640.01760	729.645	21.35	0.8878	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			65.01760	33.145	21.35	0.1122	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			575.48030	656.540	22.13	0.7977	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			126.28030	83.940	22.13	0.2023	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			258.70890	297.906	23.14	0.4984	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			406.70890	322.106	23.14	0.5016	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			691.24630	784.157	21.94	0.8503	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			89.24630	58.357	21.94	0.1497	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Call			423.30540	487.995	22.47	0.6786	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	14.00	Put			221.30540	162.195	22.47	0.3214	0.00	0	15,000
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			169.92370	196.415	23.47	0.3399	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			700.92370	601.215	23.47	0.6601	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			288.50980	333.440	22.09	0.5020	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			436.70980	355.040	22.09	0.4980	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,595.07480	1,719.014	22.95	0.9788	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			10.47480	7.314	22.95	0.0212	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,585.23010	1,709.121	22.88	0.9785	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			10.63010	7.421	22.88	0.0215	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,575.38840	1,699.229	22.81	0.9781	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			10.78840	7.529	22.81	0.0219	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			518.16530	590.991	22.13	0.6879	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			240.66530	186.091	22.13	0.3121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			696.34950	784.146	21.07	0.7831	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			157.54950	116.345	21.07	0.2169	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			662.46070	747.474	21.15	0.7651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			173.66070	129.674	21.15	0.2349	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			919.96090	1,024.436	20.67	0.8756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			81.16090	56.636	20.67	0.1244	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			508.92580	579.660	21.56	0.6673	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			270.12580	211.860	21.56	0.3327	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			481.44310	549.317	21.64	0.6466	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			292.64310	231.517	21.64	0.3534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			731.26810	821.800	20.99	0.8005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			142.46810	104.000	20.99	0.1995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			460.23050	525.829	21.71	0.6300	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			311.43050	248.029	21.71	0.3700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			455.03390	520.068	21.73	0.6258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			316.23390	252.268	21.73	0.3742	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			649.19830	733.087	21.19	0.7577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			180.39830	135.287	21.19	0.2423	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			414.99260	475.544	21.86	0.5921	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			356.19260	287.744	21.86	0.4079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			405.40540	464.851	21.89	0.5837	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			366.60540	297.050	21.89	0.4163	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			465.46810	531.636	21.69	0.6341	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			306.66810	243.836	21.69	0.3659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			382.16210	438.874	21.97	0.5626	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			393.36210	321.075	21.97	0.4374	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			361.19710	413.979	22.05	0.5416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			422.39710	346.179	22.05	0.4584	865,447.00	2,500	6,300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			444.76860	508.673	21.76	0.6174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			325.96860	260.873	21.76	0.3826	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			345.14860	394.830	22.12	0.5249	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			446.34860	367.030	22.12	0.4751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			325.96890	372.843	22.26	0.5041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			477.16890	395.043	22.26	0.4959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			391.33620	449.134	21.94	0.5711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			382.53620	311.334	21.94	0.4289	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			304.20290	348.123	22.44	0.4797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			515.40290	430.323	22.44	0.5203	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			287.07120	328.629	22.60	0.4598	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			548.27120	460.829	22.60	0.5402	0.00	0	32,849
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			349.10080	399.553	22.10	0.5290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			440.30080	361.753	22.10	0.4710	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			255.41390	292.522	22.91	0.4214	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			616.61390	524.722	22.91	0.5786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			246.56290	282.409	23.00	0.4102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			637.76290	544.609	23.00	0.5898	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			322.24830	368.621	22.29	0.5000	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			483.44830	400.821	22.29	0.5000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			229.71300	263.134	23.18	0.3885	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			680.91300	585.334	23.18	0.6115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			227.01210	260.042	23.21	0.3849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			688.21210	592.242	23.21	0.6151	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			283.75180	324.848	22.63	0.4559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			554.95180	467.048	22.63	0.5441	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			196.85600	225.472	23.59	0.3440	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			778.05600	677.672	23.59	0.6560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			187.68400	214.943	23.71	0.3311	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			808.88400	707.143	23.71	0.6689	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			237.99940	272.616	23.09	0.3993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			659.19940	564.816	23.09	0.6007	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			162.52690	186.093	24.08	0.2946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			903.72690	798.293	24.08	0.7054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			158.63880	181.662	24.14	0.2888	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			919.83880	813.862	24.14	0.7112	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			201.60110	230.918	23.52	0.3506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			762.80110	663.118	23.52	0.6494	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			124.44560	142.293	24.73	0.2358	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,085.64560	974.493	24.73	0.7642	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			122.94260	140.555	24.76	0.2333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,094.14260	982.755	24.76	0.7667	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			176.79840	202.437	23.86	0.3155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			847.99840	744.636	23.86	0.6845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			97.59790	111.242	25.31	0.1912	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,258.79790	1,143.442	25.31	0.8088	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			88.57440	100.807	25.54	0.1756	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,329.77440	1,213.007	25.54	0.8244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			140.52160	160.875	24.44	0.2612	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,001.72160	893.075	24.44	0.7388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			79.43870	90.245	25.80	0.1594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,410.63870	1,292.445	25.80	0.8406	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			69.57710	78.853	26.12	0.1415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,510.77710	1,391.053	26.12	0.8585	0.00	0	63,513

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			112.91390	128.957	24.96	0.2169	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,154.11390	1,041.157	24.96	0.7831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			58.16800	67.134	26.48	0.1227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,629.36800	1,509.334	26.48	0.8773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			54.95410	63.429	26.54	0.1169	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,666.15410	1,545.629	26.54	0.8831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			86.45570	98.356	25.60	0.1718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,347.65570	1,230.556	25.60	0.8282	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			44.32570	51.169	26.75	0.0972	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,805.52570	1,683.369	26.75	0.9028	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			37.79960	43.634	26.90	0.0846	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,908.99960	1,785.835	26.90	0.9154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			58.99850	68.091	26.47	0.1242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,620.19850	1,500.291	26.47	0.8758	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			28.20840	32.554	27.18	0.0654	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,099.40840	1,974.754	27.18	0.9346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			24.69920	28.498	27.30	0.0582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,185.89920	2,060.698	27.30	0.9418	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			54.17700	62.534	26.55	0.1155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,675.37700	1,554.734	26.55	0.8845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			20.36490	23.488	27.49	0.0490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,311.56490	2,185.688	27.49	0.9510	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			19.76730	22.797	27.51	0.0477	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,330.96730	2,204.997	27.51	0.9523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			33.15040	38.264	27.03	0.0755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,994.35040	1,870.464	27.03	0.9245	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			14.43800	16.638	27.81	0.0359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,535.63800	2,408.838	27.81	0.9641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			14.22280	16.389	27.82	0.0354	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,545.42280	2,418.589	27.82	0.9646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			22.26520	25.684	27.40	0.0530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,253.46520	2,127.884	27.40	0.9470	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			11.52120	13.268	28.01	0.0292	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,682.72120	2,555.468	28.01	0.9708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			10.84660	12.488	28.07	0.0277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,722.04660	2,594.688	28.07	0.9723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			16.03630	18.485	27.71	0.0395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,467.23630	2,340.685	27.71	0.9605	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			10.05820	11.578	28.14	0.0258	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,771.25820	2,643.778	28.14	0.9742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			7.75150	7.865	29.52	0.0176	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,158.95150	3,030.065	29.52	0.9824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			12.99610	14.972	27.90	0.0326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,604.19610	2,477.172	27.90	0.9674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			7.45510	7.500	30.21	0.0165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,278.65510	3,149.700	30.21	0.9835	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		7.13420	7.104	31.08	0.0153	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,428.33420	3,299.304	31.08	0.9847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		10.68420	12.301	28.08	0.0273	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,731.88420	2,604.501	28.08	0.9727	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		7.01940	6.963	31.42	0.0149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,488.21940	3,359.163	31.42	0.9851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		6.57040	6.404	33.04	0.0132	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,767.77040	3,638.604	33.04	0.9868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		7.47850	7.529	30.15	0.0166	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,268.67850	3,139.729	30.15	0.9834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		6.49060	6.304	33.39	0.0129	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,827.69060	3,698.504	33.39	0.9871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		6.44010	6.240	33.62	0.0127	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,867.64010	3,738.440	33.62	0.9873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		7.07600	7.032	31.25	0.0151	17,580.75	2,500	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,458.27600	3,329.232	31.25	0.9849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		6.11660	5.827	35.41	0.0115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		4,177.31660	4,048.027	35.41	0.9885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		6.08260	5.783	35.64	0.0113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		4,217.28260	4,087.983	35.64	0.9887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		6.52980	6.353	33.21	0.0131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,797.72980	3,668.553	33.21	0.9869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		3.27880	3.481	36.80	0.0069	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,744.47880	4,615.681	36.80	0.9931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		3.18610	3.381	36.80	0.0068	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,764.38610	4,635.581	36.80	0.9932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		6.41560	6.210	33.73	0.0127	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,887.61560	3,758.410	33.73	0.9873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		2.21790	2.340	36.80	0.0048	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		5,013.41790	4,884.540	36.80	0.9952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		1.13640	1.185	36.80	0.0026	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,462.33640	5,333.385	36.80	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		3.72860	3.967	36.80	0.0078	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,654.92860	4,526.167	36.80	0.9922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		0.96200	1.000	36.80	0.0022	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,572.16200	5,443.200	36.80	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		0.77690	0.805	36.80	0.0018	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		5,711.97690	5,583.005	36.80	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		2.56580	2.714	36.80	0.0055	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,913.76580	4,784.913	36.80	0.9945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		0.56180	0.578	36.80	0.0013	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		5,921.76180	5,792.778	36.80	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		0.45160	0.463	36.80	0.0011	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		6,061.65160	5,932.663	36.80	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		1.05370	1.097	36.80	0.0024	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,512.25370	5,383.297	36.80	0.9976	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.20410	0.206	36.80	0.0005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,561.40410	6,432.406	36.80	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.17370	0.174	36.80	0.0004	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,661.37370	6,532.374	36.80	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.63600	0.656	36.80	0.0015	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,841.83600	5,712.856	36.80	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.09970	0.099	36.80	0.0003	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,001.29970	6,872.299	36.80	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.09030	0.089	36.80	0.0002	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,061.29030	6,932.289	36.80	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.41110	0.420	36.80	0.0010	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,121.61110	5,992.621	36.80	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00480	0.005	36.80	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,771.20480	8,642.204	36.80	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	36.80	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,701.20000	12,572.200	36.80	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.14770	0.148	36.80	0.0004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,761.34770	6,632.348	36.80	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			14,038.80000	14,167.800	33.02	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	33.02	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,443.21050	2,570.967	27.58	0.9922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			4.41050	3.167	27.58	0.0078	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,748.64870	1,874.920	22.78	0.9807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			9.84870	7.120	22.78	0.0193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,502.37340	1,627.620	21.06	0.9724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			13.57340	9.820	21.06	0.0276	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,264.80180	1,384.871	20.16	0.9536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			26.00180	17.071	20.16	0.0464	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,010.02450	1,119.763	20.53	0.9022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			61.22450	41.963	20.53	0.0978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,001.67040	1,110.960	20.54	0.8999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			62.87040	43.160	20.54	0.1001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,659.82620	1,785.774	22.16	0.9781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			11.02620	7.974	22.16	0.0219	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			968.58140	1,076.016	20.59	0.8906	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			69.78140	48.216	20.59	0.1094	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			960.39200	1,067.349	20.61	0.8882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			71.59200	49.549	20.61	0.1118	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,069.37900	1,182.083	20.44	0.9170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			50.57900	34.283	20.44	0.0830	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			857.12580	957.335	20.77	0.8537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			98.32580	69.535	20.77	0.1463	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			841.78680	940.877	20.80	0.8479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			102.98680	73.077	20.80	0.1521	0.00	0	27,386
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			993.34860	1,102.184	20.56	0.8976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			64.54860	44.384	20.56	0.1024	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call		413.03930	471.925	21.78	0.5807	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put		378.13930	308.125	21.78	0.4193	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call		350.32550	394.859	21.53	0.4915	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put		541.12550	456.959	21.53	0.5085	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call		537.58740	602.331	20.44	0.6306	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put		350.08740	286.330	20.44	0.3694	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call		811.19240	894.228	19.50	0.7655	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put		202.29240	157.128	19.50	0.2345	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		666.38280	736.674	19.83	0.6840	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		301.48280	243.574	19.83	0.3160	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		88.60650	97.246	24.96	0.1389	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		1,943.70650	1,824.146	24.96	0.8611	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Call		537.64770	595.014	20.11	0.5913	0.00	0	0
\$ / R	On	17/01/2017	Foreign Exchange Option	14.23	Put		440.54770	369.914	20.11	0.4087	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call		519.82070	575.818	20.22	0.5752	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put		469.82070	397.618	20.22	0.4248	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Call		848.37130	931.957	19.41	0.7563	0.00	0	0
\$ / R	On	20/01/2017	Foreign Exchange Option	13.71	Put		222.77130	178.057	19.41	0.2437	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call		652.78460	720.914	19.84	0.6482	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put		368.68460	308.414	19.84	0.3518	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		642.48930	710.125	19.97	0.6355	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		392.78930	331.825	19.97	0.3645	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		147.72760	163.532	23.95	0.2020	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,688.02760	1,575.232	23.95	0.7980	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call		507.41640	562.734	20.51	0.5405	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put		562.01640	488.734	20.51	0.4595	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call		824.39060	905.688	19.55	0.7260	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put		268.99060	221.688	19.55	0.2740	0.00	0	1,000
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Call		0.00000	713.067	20.04	0.6216	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	14.15	Put		0.00000	367.567	20.04	0.3784	77,188.99	210	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Call		0.00000	346.188	21.92	0.3674	72,699.54	210	210
\$ / R	On	31/01/2017	Foreign Exchange Option	15.07	Put		0.00000	920.688	21.92	0.6326	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call		735.54460	810.318	19.76	0.6725	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put		348.84460	294.818	19.76	0.3275	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call		998.70260	1,090.411	19.40	0.7333	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put		296.00260	257.411	19.40	0.2667	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,053.33990	1,143.680	19.34	0.7293	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		321.33990	280.880	19.34	0.2707	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		708.71810	774.737	20.24	0.5735	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		626.71810	561.937	20.24	0.4265	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call		1,222.03070	1,320.172	19.19	0.7833	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put		240.03070	207.372	19.19	0.2167	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call		1,085.82670	1,177.769	19.31	0.7404	0.00	0	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put		303.82670	264.969	19.31	0.2596	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		422.67370	463.636	21.71	0.3916	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,170.67370	1,080.836	21.71	0.6084	0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			853.91840	929.854	19.78	0.6461	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			471.91840	417.054	19.78	0.3539	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			754.57140	823.846	20.09	0.5976	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			572.57140	511.046	20.09	0.4024	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			390.62120	427.896	21.95	0.3673	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,268.62120	1,175.096	21.95	0.6327	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			665.79510	728.155	20.40	0.5497	0.00	0	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			683.79510	615.355	20.40	0.4503	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			606.55160	663.367	20.64	0.5146	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			774.55160	700.567	20.64	0.4854	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			311.18890	340.683	22.72	0.3038	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,569.18890	1,467.883	22.72	0.6962	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			395.37670	433.164	21.91	0.3709	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,253.37670	1,160.364	21.91	0.6291	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			392.99120	430.497	21.93	0.3691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,260.99120	1,167.696	21.93	0.6309	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			169.33580	185.828	24.49	0.1800	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,437.33580	2,323.028	24.49	0.8200	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			363.35740	397.998	22.19	0.3461	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,361.35740	1,265.198	22.19	0.6539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			318.64150	348.880	22.64	0.3100	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,536.64150	1,436.080	22.64	0.6900	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			80.87490	85.097	28.20	0.0848	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,028.87490	3,902.297	28.20	0.9152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			300.37160	328.782	22.84	0.2948	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,618.37160	1,515.982	22.84	0.7052	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			232.71490	255.824	23.62	0.2378	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,970.71490	1,863.024	23.62	0.7622	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			47.70160	54.505	29.72	0.0555	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,945.70160	4,821.705	29.72	0.9445	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			146.35030	160.398	24.90	0.1580	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,664.35030	2,547.598	24.90	0.8420	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			122.64460	134.157	25.41	0.1345	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,950.64460	2,831.357	25.41	0.8655	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			10.04670	11.773	29.72	0.0143	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,948.04670	6,818.973	29.72	0.9857	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			80.61980	84.814	28.23	0.0845	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,038.61980	3,912.014	28.23	0.9155	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			62.75160	71.342	29.72	0.0700	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,580.75160	4,458.542	29.72	0.9300	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			2,045.30400	2,164.442	19.38	0.9303	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			63.30400	51.642	19.38	0.0697	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,603.72430	1,718.376	19.08	0.8722	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			121.72430	105.576	19.08	0.1278	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			11.58720	13.549	29.72	0.0162	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,769.58720	6,640.749	29.72	0.9838	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	12.20	Call			2,323.28540	2,444.880	19.57	0.9539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			41.28540	32.080	19.57	0.0461	0.00	0	250
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Call			0.00000	748.882	20.47	0.5344	0.00	0	0
\$ / R	On	31/03/2017	Foreign Exchange Option	14.62	Put			0.00000	704.982	20.47	0.4656	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			1,061.27800	1,140.088	19.35	0.6887	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			437.97800	384.888	19.35	0.3113	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			206.86450	222.570	24.31	0.1911	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,660.76450	2,544.570	24.31	0.8089	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,059.74340	1,137.917	19.36	0.6867	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			443.64340	389.917	19.36	0.3133	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			1,069.09840	1,148.558	19.36	0.6889	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			440.19840	387.658	19.36	0.3111	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			908.12470	975.511	19.84	0.6120	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			626.82470	561.911	19.84	0.3880	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			278.05500	298.611	23.58	0.2381	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,345.55500	2,233.611	23.58	0.7619	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			1,197.74890	1,284.176	19.19	0.7189	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			395.24890	349.176	19.19	0.2811	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,028.03500	1,101.010	19.46	0.6577	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			525.53500	466.010	19.46	0.3423	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			624.27860	670.931	20.94	0.4649	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,081.77860	995.931	20.94	0.5351	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,165.43060	1,236.823	19.45	0.6477	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			637.53060	575.023	19.45	0.3523	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			875.37890	930.176	20.40	0.5315	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,007.47890	928.376	20.40	0.4685	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,227.14340	1,303.154	19.30	0.6693	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			579.24340	521.354	19.30	0.3307	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,190.78640	1,263.551	19.37	0.6568	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			612.88640	551.751	19.37	0.3432	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			666.24970	708.137	21.31	0.4321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,428.34970	1,336.337	21.31	0.5679	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Call			0.00000	1,184.901	19.59	0.6297	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.33	Put			0.00000	623.101	19.59	0.3703	1,869,303.60	3,000	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			1,037.04080	1,101.245	19.84	0.5992	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			779.14080	709.445	19.84	0.4008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Call			0.00000	615.909	21.80	0.3863	1,847,727.00	3,000	3,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.85	Put			0.00000	1,574.109	21.80	0.6137	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			671.89890	714.256	21.28	0.4351	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,413.99890	1,322.456	21.28	0.5649	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			669.06770	711.192	21.29	0.4336	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,421.16770	1,329.392	21.29	0.5664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			523.74050	555.449	22.19	0.3546	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,865.84050	1,763.649	22.19	0.6454	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			663.44510	705.101	21.32	0.4307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,435.54510	1,343.301	21.32	0.5693	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	15.78	Call		597.48650	634.163	21.69	0.3956	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,619.58650	1,522.363	21.69	0.6044	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		250.13680	258.143	24.93	0.1816	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,542.23680	3,416.343	24.93	0.8184	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		577.97940	613.352	21.82	0.3850	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		1,680.07940	1,581.552	21.82	0.6150	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		545.58470	578.773	22.03	0.3670	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		1,787.68470	1,686.973	22.03	0.6330	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		147.50810	156.402	27.59	0.1116	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,099.60810	4,974.602	27.59	0.8884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		490.81410	520.367	22.43	0.3356	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,992.91410	1,888.567	22.43	0.6644	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		404.25690	428.639	23.09	0.2849	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,376.35690	2,266.839	23.09	0.7151	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		1,363.66650	1,449.498	19.14	0.7113	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		475.76650	427.698	19.14	0.2887	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		243.40890	250.928	25.14	0.1764	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,635.50890	3,509.128	25.14	0.8236	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		214.13820	219.572	26.16	0.1538	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,106.23820	3,977.772	26.16	0.8462	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,955.30870	2,063.040	18.24	0.8510	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		197.40870	171.240	18.24	0.1490	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,388.12710	1,474.981	19.12	0.7182	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		460.22710	413.181	19.12	0.2818	0.00	0	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,400.43120	1,485.462	19.20	0.7010	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		527.23120	477.962	19.20	0.2990	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		299.89550	309.567	24.57	0.2037	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,456.69550	3,332.067	24.57	0.7963	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		1,123.26910	1,188.512	19.87	0.6014	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		834.56910	765.312	19.87	0.3986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,759.73820	1,849.588	18.89	0.7415	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		492.13820	447.088	18.89	0.2585	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,753.49340	1,843.138	18.90	0.7401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		495.89340	450.638	18.90	0.2599	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,484.53850	1,564.979	19.28	0.6730	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		984.982.40000	984,847.500	26.95	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,448.34430	2,562.897	17.53	0.8761	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		180.74430	160.397	17.53	0.1239	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		2,260.66490	2,368.252	17.89	0.8455	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		243.06490	215.752	17.89	0.1545	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,890.24610	2,778.844	23.32	0.7048	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,985.36660	2,080.078	18.45	0.7916	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		367.76660	327.578	18.45	0.2084	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		432.49010	450.221	24.06	0.2510	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,414.89010	3,297.721	24.06	0.7490	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	26.95	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,591.01650	2,483.678	22.88	0.6746	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			521.00200	544.711	23.30	0.2968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,873.40200	2,762.211	23.30	0.7032	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			519.42100	543.024	23.31	0.2960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,881.82100	2,770.524	23.31	0.7040	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			517.84610	541.344	23.32	0.2952	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,089.93820	1,989.980	22.09	0.6141	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			622.18560	652.630	22.60	0.3463	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,404.58560	2,300.130	22.60	0.6537	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			584.07810	612.006	22.85	0.3280	0.00	0	650
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put			2,566.47810	2,459.506	22.85	0.6720	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			578.61650	606.178	22.88	0.3254	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			686.93850	632.479	19.28	0.3270	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,433.17530	1,509.253	19.36	0.6582	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			735.57530	676.753	19.36	0.3418	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Call			1,360.91260	1,430.887	19.52	0.6358	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.47	Put			813.31260	748.387	19.52	0.3642	0.00	0	150
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			707.53820	742.481	22.09	0.3859	0.00	0	960
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			1,323.97290	1,388.077	19.92	0.5985	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,015.37290	944.677	19.92	0.4015	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,086.30300	1,131.434	21.39	0.4803	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,783.00300	1,695.734	21.39	0.5197	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			933.84300	971.054	22.02	0.4251	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,180.54300	2,085.354	22.02	0.5749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			778.50470	807.812	22.81	0.3648	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,715.20470	2,612.112	22.81	0.6352	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			768.57670	797.314	22.87	0.3607	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,755.27670	2,651.614	22.87	0.6393	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			1,653.75240	1,727.564	19.64	0.6546	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			880.45240	821.864	19.64	0.3454	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			766.61000	795.239	22.88	0.3599	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,763.31000	2,659.539	22.88	0.6401	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			764.65000	793.165	22.89	0.3591	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,771.35000	2,667.465	22.89	0.6409	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			868.86640	902.859	22.33	0.4004	0.00	0	22,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,385.56640	2,287.159	22.33	0.5996	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			2,343.46770	2,440.835	18.37	0.8033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			390.16770	355.135	18.37	0.1967	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			2,323.51920	2,420.091	18.41	0.7997	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			400.21920	364.391	18.41	0.2003	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			1,939.99780	2,023.134	19.11	0.7222	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			636.69780	587.434	19.11	0.2778	0.00	0	33,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			986.47470	1,015.557	22.86	0.3965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,852.47470	2,749.357	22.86	0.6035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			984.27510	1,013.265	22.87	0.3957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,860.27510	2,757.065	22.87	0.6043	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	19/03/2018	Foreign Exchange Option	17.49	Call			988.68080	1,017.849	22.85	0.3972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,844.68080	2,741.649	22.85	0.6028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,206.89060	1,236.097	22.82	0.4267	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,932.19060	2,829.497	22.82	0.5733	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,204.49200	1,233.608	22.83	0.4260	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,939.79200	2,837.008	22.83	0.5740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,202.09170	1,231.126	22.84	0.4253	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,947.39170	2,844.526	22.84	0.5747	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,894.20580	2,986.181	19.31	0.7889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			569.50580	529.581	19.31	0.2111	0.00	0	70,530
Total \$ / R Option												4,749,946.88	11,420	2,369,131
Total \$ / R												954,963,757.28	77,351	3,077,987
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.36780		14.23880			0.0000	330,459.40	23	447
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.61280		14.48200			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.89180		14.75790			0.0000	0.00	0	55
Total \$ / R MAXI Future												330,459.40	23	593
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			16,057.21130	18,386.513	24.11	0.2917	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			91,177.21130	80,606.513	24.11	0.7083	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			15,863.88020	18,166.181	24.14	0.2888	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			91,983.88020	81,386.181	24.14	0.7112	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			15,672.95260	17,948.557	24.17	0.2859	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			92,792.95260	82,168.557	24.17	0.7141	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			14,719.82950	16,133.741	24.88	0.1588	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			265,519.82950	253,853.741	24.88	0.8412	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			14,635.02510	16,039.831	24.90	0.1580	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			266,435.02510	254,759.831	24.90	0.8420	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			14,550.77890	15,946.735	24.92	0.1571	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			267,350.77890	255,666.735	24.92	0.8429	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			46,879.40860	49,775.701	22.60	0.3232	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			208,089.40860	197,595.701	22.60	0.6768	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			46,684.99750	49,575.771	22.62	0.3221	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			208,894.99750	198,395.771	22.62	0.6779	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			46,491.10690	49,377.205	22.64	0.3210	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			209,701.10690	199,197.205	22.64	0.6790	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												330,459.40	23	593
£ / R	On	02/12/2016	Foreign Exchange Future			17.81340		17.58670			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			17.86870		17.63500			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.88790		17.65240			0.0000	7,673,909.10	429	45,415
£ / R	On	31/01/2017	Foreign Exchange Future			18.07140		17.83470			0.0000	0.00	0	12
£ / R	On	13/03/2017	Foreign Exchange Future			18.23260		17.99230			0.0000	0.00	0	8,144

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	25/04/2017	Foreign Exchange Future			18.40340		18.16050			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.61850		18.37330			0.0000	0.00	0	19,992
£ / R	On	18/09/2017	Foreign Exchange Future			18.98200		18.73340			0.0000	0.00	0	17
£ / R	On	18/12/2017	Foreign Exchange Future			19.37860		19.13190			0.0000	0.00	0	0
Total £ / R Future												7,673,909.10	429	73,702
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			672.49410	849.780	20.63	0.8591	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			105.79410	56.380	20.63	0.1409	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			1,020.78980	1,224.358	20.11	0.8891	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			85.78980	55.658	20.11	0.1109	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,781.96460	2,011.235	21.23	0.9705	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			19.56460	13.335	21.23	0.0295	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			5.90850	6.200	33.23	0.0105	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,993.50850	4,758.300	33.23	0.9895	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			62.24480	83.126	23.50	0.1344	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			1,799.84480	1,585.226	23.50	0.8656	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.84860	1.276	36.03	0.0023	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,808.44860	6,573.376	36.03	0.9977	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.02690	0.044	36.03	0.0001	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,287.62690	9,052.144	36.03	0.9999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			375.40640	481.164	20.36	0.5442	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			523.00640	393.264	20.36	0.4558	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			5.89860	6.188	33.28	0.0105	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,003.49860	4,768.288	33.28	0.9895	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			5.24790	5.832	34.93	0.0095	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,362.84790	5,127.932	34.93	0.9905	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			622.58890	774.440	19.72	0.7235	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			270.18890	186.540	19.72	0.2765	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			8.04760	9.198	27.80	0.0175	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,765.64760	3,531.298	27.80	0.9825	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			5.91860	6.211	33.18	0.0105	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,983.51860	4,748.311	33.18	0.9895	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			395.28730	506.249	20.30	0.5625	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			492.88730	368.349	20.30	0.4375	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			304.22130	391.872	20.71	0.4724	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			651.82130	503.972	20.71	0.5276	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			194.72380	254.451	21.60	0.3407	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			952.32380	776.551	21.60	0.6593	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			997.04020	1,197.009	19.58	0.8719	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			104.64020	69.109	19.58	0.1281	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			729.10670	895.231	19.50	0.7787	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			206.70670	137.330	19.50	0.2213	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			565.04220	708.264	19.85	0.6891	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			312.64220	220.363	19.85	0.3109	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			1,207.68270	1,386.643	18.72	0.8037	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			232.98270	175.243	18.72	0.1963	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	23.75	Call			16.87020	26.548	23.84	0.0293	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,774.57020	5,543.948	23.84	0.9707	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			16.72430	26.335	23.84	0.0291	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,784.42430	5,553.735	23.84	0.9709	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			17.01720	26.770	23.84	0.0295	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,764.71720	5,534.170	23.84	0.9705	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			73.69420	86.919	25.39	0.0681	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,893.19420	5,663.519	25.39	0.9319	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			149.35940	168.840	24.85	0.1070	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			5,806.05940	5,580.340	24.85	0.8930	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			148.68140	168.429	24.86	0.1068	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			5,815.38140	5,589.929	24.86	0.8932	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			150.04030	169.254	24.84	0.1073	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,796.74030	5,570.754	24.84	0.8927	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			1,618.34810	1,765.955	17.97	0.6573	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			884.94810	783.955	17.97	0.3427	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Call			1,613.25800	1,760.503	17.98	0.6560	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	18.01	Put			889.85800	788.503	17.98	0.3440	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Call			1,623.45900	1,771.695	17.97	0.6586	0.00	0	0
£ / R	On	18/09/2017	Foreign Exchange Option	17.99	Put			880.05900	779.695	17.97	0.3414	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			350.23360	390.751	23.38	0.1718	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,368.33360	6,162.151	23.38	0.8282	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			349.16620	389.584	23.38	0.1714	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,377.26620	6,170.984	23.38	0.8286	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			351.30400	391.421	23.37	0.1721	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,359.40400	6,152.821	23.37	0.8279	0.00	0	0
Total £ / R Option												0.00	0	21,261
Total £ / R												7,673,909.10	429	94,963
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13162		0.13097			0.0000	0.00	0	10,804
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13446		0.13379			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13767		0.13699			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14074		0.14005			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,804
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.31	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,903.20000	27,837.500	28.31	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.31	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,903.20000	28,837.500	28.31	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.31	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,903.20000	29,837.500	28.31	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			406.42150	422.905	21.41	0.3928	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,027.12150	976.505	21.41	0.6072	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			203.90500	211.268	23.19	0.2215	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,824.60500	1,764.868	23.19	0.7785	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	0.16	Call			101.05250	104.321	24.65	0.1198	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,721.75250	2,657.921	24.65	0.8802	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			479.49810	494.653	22.55	0.3413	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,780.89810	1,727.253	22.55	0.6587	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			302.11720	311.405	23.77	0.2320	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,603.51720	2,544.005	23.77	0.7680	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			189.20170	194.966	24.76	0.1550	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,490.60170	3,427.566	24.76	0.8450	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			791.58120	810.585	22.99	0.4217	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,786.88120	1,736.885	22.99	0.5783	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			554.38030	566.654	23.94	0.3172	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,549.68030	2,492.954	23.94	0.6828	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			385.13180	392.962	24.69	0.2349	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,380.43180	3,319.262	24.69	0.7651	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,804
€ / R	On	25/11/2016	Foreign Exchange Future			15.29700		15.20380			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.30310		15.21370			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.38950		15.29040			0.0000	831,033.00	54	58,773
€ / R	On	31/01/2017	Foreign Exchange Future			15.36150		15.26920			0.0000	0.00	0	12
€ / R	On	24/02/2017	Foreign Exchange Future			15.65530		15.55440			0.0000	0.00	0	2,000
€ / R	On	13/03/2017	Foreign Exchange Future			15.71930		15.61770			0.0000	0.00	0	30,187
€ / R	On	19/06/2017	Foreign Exchange Future			16.09480		15.98940			0.0000	112,663.60	7	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			16.45080		16.34500			0.0000	0.00	0	19
€ / R	On	18/12/2017	Foreign Exchange Future			16.82700		16.72270			0.0000	0.00	0	0
Total € / R Future												943,696.60	61	168,967
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			224.13640	264.457	22.84	0.5702	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			230.33640	177.457	22.84	0.4298	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			31.68340	35.084	25.67	0.1050	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,057.98340	971.984	25.67	0.8950	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,211.61370	1,124.688	23.62	0.8051	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			90.13230	100.777	23.88	0.1750	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,299.73230	1,211.277	23.88	0.8250	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			54.67200	61.195	24.92	0.1128	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,664.27200	1,571.695	24.92	0.8872	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,757.24400	1,664.160	25.14	0.8996	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			46.99160	52.919	25.15	0.0992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,766.59160	1,673.419	25.15	0.9008	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1.43780	1.469	35.80	0.0030	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,511.03780	5,411.969	35.80	0.9970	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			102.01370	114.188	23.62	0.1949	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.27460	0.273	35.80	0.0006	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,609.87460	6,510.773	35.80	0.9994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			48.30510	54.410	25.12	0.1017	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,747.90510	1,654.910	25.12	0.8983	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			47.64400	53.660	25.14	0.1004	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Call			526.62790	568.950	19.27	0.5357	0.00	0	0
€ / R	On	31/01/2017	Foreign Exchange Option	15.30	Put			557.42790	507.450	19.27	0.4643	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Call			557.73750	603.395	19.96	0.4954	0.00	0	0
€ / R	On	24/02/2017	Foreign Exchange Option	15.76	Put			763.33750	708.095	19.96	0.5046	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,199.45880	3,106.103	24.31	0.8843	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,493.65360	1,577.512	18.57	0.8296	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			175.95360	158.212	18.57	0.1704	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,189.96140	3,096.767	24.29	0.8837	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			1,132.02010	1,205.641	18.71	0.7330	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			314.32010	286.341	18.71	0.2670	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			547.38480	589.387	20.14	0.4609	0.00	0	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			929.68480	870.087	20.14	0.5391	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			107.15880	115.403	24.31	0.1157	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			269.04490	290.365	22.09	0.2600	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			1,821.34490	1,741.065	22.09	0.7400	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			108.27380	116.738	24.28	0.1169	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,180.57380	3,087.438	24.28	0.8831	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			107.66140	116.067	24.29	0.1163	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			850.63660	897.179	19.75	0.5034	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,121.23660	1,062.379	19.75	0.4966	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			258.29510	270.706	23.30	0.1863	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,448.89510	3,355.906	23.30	0.8137	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			257.61650	269.680	23.31	0.1857	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,458.21650	3,364.880	23.31	0.8143	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			256.94120	268.659	23.32	0.1851	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,467.54120	3,373.859	23.32	0.8149	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			2,092.95600	2,183.241	18.31	0.8430	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			213.55600	198.441	18.31	0.1570	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			425.70460	442.834	22.86	0.2410	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,560.70460	3,472.034	22.86	0.7590	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			428.16500	445.418	22.83	0.2423	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,543.16500	3,454.618	22.83	0.7577	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			426.93020	444.123	22.84	0.2416	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,551.93020	3,463.323	22.84	0.7584	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,286.32280	2,217.221	21.02	0.5843	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			946.46700	981.568	21.03	0.4148	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,293.76700	2,224.568	21.03	0.5852	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			951.58010	986.875	21.01	0.4166	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,278.88010	2,209.875	21.01	0.5834	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			949.02280	984.221	21.02	0.4157	0.00	0	0
Total € / R Option												0.00	0	9,552

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												943,696.60	61	178,519
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.72890		10.70860			0.0000	0.00	0	10,871
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.89080		10.87020			0.0000	0.00	0	8,560
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.07410		11.05250			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.24580		11.22500			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.43500		11.41700			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	19,522
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			235.67280	243.256	16.14	0.5624	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			187.07280	174.356	16.14	0.4376	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			230.42910	237.895	16.14	0.5548	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			191.82910	178.995	16.14	0.4452	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			225.26100	232.612	16.14	0.5471	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			196.66100	183.712	16.14	0.4529	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			101.67630	105.161	17.55	0.1859	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,191.47630	1,174.361	17.55	0.8141	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			104.15600	107.668	17.50	0.1898	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,173.95600	1,156.868	17.50	0.8102	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			102.94610	106.406	17.52	0.1879	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,182.74610	1,165.606	17.52	0.8121	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			226.47840	229.800	16.98	0.2758	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,243.97840	1,225.700	16.98	0.7242	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			230.06510	233.453	16.95	0.2795	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,227.56510	1,209.353	16.95	0.7205	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			228.26250	231.620	16.97	0.2776	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,235.76250	1,217.520	16.97	0.7224	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,300.66190	1,283.985	17.11	0.6648	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			353.48760	357.583	17.13	0.3335	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,308.48760	1,291.783	17.13	0.6665	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			351.32820	355.397	17.15	0.3318	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,316.32820	1,299.597	17.15	0.6682	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			355.66190	359.785	17.11	0.3352	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,067.36470	1,053.467	16.76	0.5521	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			610.91160	615.048	16.73	0.4515	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,053.91160	1,040.048	16.73	0.5485	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			607.62700	611.747	16.75	0.4497	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,060.62700	1,046.746	16.75	0.5503	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			604.36470	608.467	16.76	0.4479	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	19,522
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.68120		10.54590			0.0000	0.00	0	12
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.87370		10.73620			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.09140		10.95040			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	12
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			4.15910	5.385	24.87	0.0189	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,968.25910	1,834.185	24.87	0.9811	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			4.09200	5.303	24.92	0.0187	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,978.19200	1,844.103	24.92	0.9813	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			4.02640	5.223	24.97	0.0184	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,988.12640	1,854.023	24.97	0.9816	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			48.55750	57.422	20.74	0.0997	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,042.35750	1,913.722	20.74	0.9003	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			48.04410	56.812	20.76	0.0987	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,051.84410	1,923.112	20.76	0.9013	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			47.53750	56.209	20.78	0.0978	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,061.33750	1,932.509	20.78	0.9022	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			319.93840	357.039	17.91	0.3675	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,099.53840	995.639	17.91	0.6325	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			317.61350	354.449	17.93	0.3653	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,107.21350	1,003.049	17.93	0.6347	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			315.30350	351.879	17.95	0.3632	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,114.90350	1,010.479	17.95	0.6368	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	12
CF CANDCO	On	19/12/2016	Foreign Exchange Future			319.48310		404.28780			0.0000	0.00	0	20,000
Total CF CANDO CAGZ Future												0.00	0	20,000
Total CF CANDO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.34040		14.24350			0.0000	0.00	0	1,945
CHF / R	On	13/03/2017	Foreign Exchange Future			14.66450		14.56630			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.03540		14.93430			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,945
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			15.79350	17.507	27.64	0.0378	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,452.29350	2,357.107	27.64	0.9622	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			15.60520	17.301	27.67	0.0374	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,462.10520	2,366.901	27.67	0.9626	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			15.41930	17.097	27.70	0.0370	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,471.91930	2,376.697	27.70	0.9630	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			137.41210	146.969	24.13	0.1503	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,621.11210	2,532.469	24.13	0.8497	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			136.56950	146.052	24.14	0.1495	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,630.26950	2,541.552	24.14	0.8505	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			135.73090	145.140	24.15	0.1486	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,639.43090	2,550.640	24.15	0.8514	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			613.74210	646.192	21.36	0.4022	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,549.44210	1,480.792	21.36	0.5978	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			611.13330	643.447	21.37	0.4008	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,556.83330	1,488.047	21.37	0.5992	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			608.53240	640.719	21.39	0.3995	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,564.23240	1,495.320	21.39	0.6005	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,945
CNH / R	On	19/12/2016	Foreign Exchange Future			2.08090		2.06550			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.10150		2.08780			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.12710		2.11390			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			12.71690	14.973	26.97	0.0242	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,857.71690	3,705.973	26.97	0.9758	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			12.39310	13.992	27.24	0.0226	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,957.39310	3,804.992	27.24	0.9774	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			12.09500	13.092	27.51	0.0211	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,057.09500	3,904.092	27.51	0.9789	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			113.94050	124.625	22.15	0.1042	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,035.94050	3,909.625	22.15	0.8958	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			108.37220	118.530	22.25	0.0996	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,130.37220	4,003.530	22.25	0.9004	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			103.09850	112.755	22.34	0.0952	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,225.09850	4,097.755	22.34	0.9048	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,021.35050	1,927.825	19.24	0.6088	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			733.44780	770.021	19.31	0.3802	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,094.44780	1,999.021	19.31	0.6198	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			707.50120	743.115	19.40	0.3697	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,168.50120	2,072.115	19.40	0.6303	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			760.35050	798.825	19.24	0.3912	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	28/11/2016	Foreign Exchange Future			2.07530		2.06080			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			154.74360	180.995	21.50	0.3425	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			646.74360	527.995	21.50	0.6575	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			130.95470	152.552	21.67	0.3006	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			722.95470	599.552	21.67	0.6994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			110.36800	127.922	21.85	0.2621	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			802.36800	674.922	21.85	0.7379	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			2.07470		2.06050			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.11870		2.10460			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,310.39080	4,169.941	30.16	0.9754	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			16.21500	17.848	29.29	0.0264	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,111.21500	3,970.848	29.29	0.9736	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			15.78750	17.377	29.73	0.0255	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,210.78750	4,070.377	29.73	0.9745	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			15.39080	16.941	30.16	0.0246	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			331.73670	360.838	19.33	0.2690	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,085.73670	1,973.838	19.33	0.7310	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			369.24750	401.616	19.12	0.2938	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,923.24750	1,814.616	19.12	0.7062	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			349.98300	380.684	19.22	0.2812	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,003.98300	1,893.684	19.22	0.7188	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			1.85260		1.83600			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.88500		1.86790			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.92090		1.90350			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			26.79300	30.136	26.62	0.0501	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,866.79300	2,704.136	26.62	0.9499	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			24.13100	27.276	26.84	0.0456	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,964.13100	2,801.276	26.84	0.9544	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			21.74310	24.705	27.05	0.0416	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,061.74310	2,898.705	27.05	0.9584	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			233.61430	253.281	23.87	0.1918	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,954.61430	2,803.281	23.87	0.8082	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			223.36270	242.014	24.01	0.1841	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,044.36270	2,892.014	24.01	0.8159	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			213.63360	231.318	24.15	0.1768	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,134.63360	2,981.318	24.15	0.8232	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			898.43270	953.965	20.57	0.4550	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,663.43270	1,544.965	20.57	0.5450	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	19/06/2017	Foreign Exchange Option	1.96	Call			962.43070	1,022.847	20.36	0.4797	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,527.43070	1,413.847	20.36	0.5203	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			929.85490	987.792	20.46	0.4672	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,594.85490	1,478.792	20.46	0.5328	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			0.14020		0.13910			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14050		0.13900			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14060		0.13940			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			10.12440		10.06260			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.26910		10.20680			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.43230		10.36790			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			31.49940	35.581	19.45	0.1242	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			818.89940	761.181	19.45	0.8758	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			30.66140	34.568	19.47	0.1212	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			828.06140	770.168	19.47	0.8788	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			29.84450	33.583	19.49	0.1183	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			837.24450	779.183	19.49	0.8817	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			133.86360	148.425	18.39	0.2461	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,017.06360	969.325	18.39	0.7539	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			132.30390	146.708	18.41	0.2437	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,025.50390	977.608	18.41	0.7563	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			130.76300	145.013	18.43	0.2413	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,033.96300	985.913	18.43	0.7587	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			332.56610	353.497	17.49	0.3871	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			904.66610	861.197	17.49	0.6129	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			329.92490	350.600	17.51	0.3847	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			912.02490	868.300	17.51	0.6153	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			327.30830	347.842	17.53	0.3823	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			919.40830	875.542	17.53	0.6177	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.32150		1.31890			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.34080		1.33740			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.35620		1.35240			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total 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			811.00000	785.000		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			911.00000	885.000		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			1,011.00000	985.000		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			826.00000	792.000		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			926.00000	892.000		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			1,026.00000	992.000		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			276.00000	238.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			376.00000	338.000		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			476.00000	438.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.24500		1.23970			0.0000	0.00	0	50
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.24770		1.24240			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.25030		1.24500			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	50
Total QUANTO £ / \$												0.00	0	50
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.07110		1.07390			0.0000	16,066.50	15	17
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.07570		1.07840			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.08080		1.08340			0.0000	0.00	0	0
Total QUANTO € / \$ Future												16,066.50	15	17
Total QUANTO € / \$												16,066.50	15	17
RAIN	On	19/12/2016	Foreign Exchange Future			24,207.97000		24,026.92000			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			10.15410		10.06790			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			10.32860		10.24070			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												0.00	0	153
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			4.96230	5.576	24.25	0.0209	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,747.06230	1,661.476	24.25	0.9791	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			4.87980	5.492	24.31	0.0206	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,756.97980	1,671.392	24.31	0.9794	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			4.79900	5.410	24.37	0.0203	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,766.89900	1,681.310	24.37	0.9797	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			164.65240	185.437	18.26	0.2915	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			913.95240	846.837	18.26	0.7085	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			162.78650	183.341	18.28	0.2888	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			922.08650	854.741	18.28	0.7112	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			160.94240	181.271	18.30	0.2861	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			930.24240	862.671	18.30	0.7139	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			4.29770		4.31070			0.0000	0.00	0	83
TRY / R	On	13/03/2017	Foreign Exchange Future			4.29350		4.30160			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	83
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			1.17260	1.078	28.65	0.0089	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			980.47260	993.378	28.65	0.9911	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			1.16990	1.078	28.87	0.0089	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			990.46990	1,003.378	28.87	0.9911	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			1.16750	1.078	29.10	0.0088	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,000.46750	1,013.378	29.10	0.9912	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			25.76900	25.135	17.98	0.1217	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			584.16900	591.635	17.98	0.8783	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			24.81140	24.188	17.99	0.1178	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			593.21140	600.688	17.99	0.8822	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			23.88630	23.273	18.00	0.1140	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			602.28630	609.773	18.00	0.8860	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	83
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.43030		1.42820			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.38290		1.38590			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32610		1.32140			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												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 Futures									959 177 942.00	66,459	1,026,461
Total Options									4 749 946.88	11,420	2,399,944
Grand Total:									963,927,888.88	77,879	3,426,405