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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/11/2016 Foreign Exchange Future			13.60810		13.42200			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.61040		13.42130			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.62190		13.43270			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.62420		13.43550			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.62710		13.43820			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.65850		13.46900			0.0000	0.00	0	6,970
\$ / R On 05/12/2016 Foreign Exchange Future			13.67850		13.48860			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			13.68130		13.49140			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.69850		13.50810			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.70140		13.51080			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			13.70430		13.51360			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.70720		13.51640			0.0000	0.00	0	94
\$ / R On 19/12/2016 Foreign Exchange Future			13.71870		13.52750			0.0000	529,829,912.70	38,621	404,649
\$ / R On 21/12/2016 Foreign Exchange Future			13.72440		13.53310			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			13.74750		13.55530			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			13.76470		13.57200			0.0000	0.00	0	2,000
\$ / R On 13/01/2017 Foreign Exchange Future			13.78970		13.59620			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			13.80290		13.60910			0.0000	0.00	0	0
\$ / R On 23/01/2017 Foreign Exchange Future			13.81600		13.62190			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.82130		13.62710			0.0000	0.00	0	0
\$ / R On 27/01/2017 Foreign Exchange Future			13.82660		13.63220			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	31/01/2017	Foreign Exchange Future			13.83710		13.64250			0.0000	0.00	0	74
\$ / R	On	13/03/2017	Foreign Exchange Future			13.94670		13.75060			0.0000	3,347,208.00	240	108,014
\$ / R	On	12/04/2017	Foreign Exchange Future			14.02710		13.83000			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			14.05120		13.85390			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			14.06200		13.86450			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.21020		14.01020			0.0000	10,089,242.00	710	151,547
\$ / R	On	12/07/2017	Foreign Exchange Future			14.27220		14.07120			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.29650		14.09510			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.45580		14.25180			0.0000	4,336,740.00	300	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			14.55020		14.34490			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.74550		14.54260			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.09140		14.89290			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.43740		15.24310			0.0000	0.00	0	70
Total \$ / R Future												547,603,102.70	39,871	685,221
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1.00550	0.282	36.16	0.0022	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,529.00550	1,342.182	36.16	0.9978	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			0.06750	0.043	56.73	0.0002	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,878.06750	2,691.943	56.73	0.9998	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			0.08160	0.054	58.69	0.0003	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,938.08160	2,751.954	58.69	0.9997	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			24.65160	39.354	27.23	0.1599	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			703.35160	528.954	27.23	0.8401	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			10.83340	15.091	29.18	0.0683	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			989.53340	804.691	29.18	0.9317	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			45.90500	75.746	26.40	0.2726	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			524.60500	365.346	26.40	0.7274	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			33.37900	54.968	26.81	0.2108	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			612.07900	444.568	26.81	0.7892	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			3.94260	6.090	33.68	0.0275	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			1,382.64260	1,195.690	33.68	0.9725	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			21.43290	33.146	27.44	0.1384	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			750.13290	572.746	27.44	0.8616	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			16.25200	23.318	27.85	0.1024	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			844.95200	662.918	27.85	0.8976	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			112.31520	180.305	25.16	0.5159	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			291.01520	169.905	25.16	0.4841	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			72.73100	119.100	25.78	0.3851	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			401.43100	258.700	25.78	0.6149	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			62.55120	102.834	25.99	0.3451	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			441.25120	292.434	25.99	0.6549	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			130.84800	215.688	23.28	0.5022	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			328.14800	223.788	23.28	0.4978	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			79.99330	139.516	24.06	0.3551	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			504.49330	375.316	24.06	0.6449	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			311.83090	451.527	21.86	0.7526	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	17/11/2016	Foreign Exchange Option	13.26	Put		133.63090	84.426	21.86	0.2474	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		1.91440	2.943	30.90	0.0110	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		2,163.71440	1,975.843	30.90	0.9890	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		0.87080	0.941	42.86	0.0029	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,652.67080	3,463.841	42.86	0.9971	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		1,671.86840	1,860.411	23.49	0.9930	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		2.86840	1.911	23.49	0.0070	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		256.60620	360.504	19.73	0.6010	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		287.60620	202.004	19.73	0.3990	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.04760	0.084	38.77	0.0003	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,931.04760	5,741.584	38.77	0.9997	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call		217.05870	287.446	20.19	0.4764	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put		478.45870	358.946	20.19	0.5236	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call		275.20460	361.244	19.80	0.5521	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put		383.80460	279.944	19.80	0.4479	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call		92.26400	122.707	21.95	0.2414	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put		950.86400	791.407	21.95	0.7586	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		64.90310	84.276	22.62	0.1644	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		1,306.80310	1,135.776	22.62	0.8356	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		113.12240	146.562	21.53	0.2605	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		972.32240	815.162	21.53	0.7395	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		929.25750	1,098.466	18.36	0.9131	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		55.65750	34.166	18.36	0.0869	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		920.79750	1,089.477	18.37	0.9110	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		57.19750	35.177	18.37	0.0890	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		912.36960	1,080.513	18.37	0.9088	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		58.76960	36.213	18.37	0.0912	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call		218.09710	276.539	20.87	0.4145	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put		651.69710	519.339	20.87	0.5855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call		403.36900	503.177	19.52	0.6142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put		355.86900	264.477	19.52	0.3858	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		393.94010	492.036	19.54	0.6058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		366.44010	273.336	19.54	0.3942	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		490.48040	604.964	19.27	0.6847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		272.98040	196.264	19.27	0.3153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		312.36980	390.158	19.83	0.5217	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		484.86980	371.458	19.83	0.4783	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		294.73120	368.659	19.97	0.5010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		517.23120	399.959	19.97	0.4990	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call		442.79700	549.504	19.40	0.6477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put		315.29700	230.804	19.40	0.3523	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		219.54820	276.032	20.66	0.4038	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		692.04820	557.332	20.66	0.5962	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call		206.87440	260.261	20.80	0.3859	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put		729.37440	591.561	20.80	0.6141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call		330.95770	414.014	19.76	0.5426	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			453.45770	345.314	19.76	0.4574	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			197.24540	248.248	20.92	0.3719	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			759.74540	619.548	20.92	0.6281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			194.90650	245.326	20.94	0.3684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			767.40650	626.626	20.94	0.6316	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			287.93390	360.347	20.02	0.4928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			530.43390	411.647	20.02	0.5072	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			177.14930	223.092	21.17	0.3417	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			829.64930	684.392	21.17	0.6583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			172.96300	217.839	21.22	0.3352	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			845.46300	699.139	21.22	0.6648	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			199.61160	251.200	20.89	0.3753	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			752.11160	612.500	20.89	0.6247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			162.92320	205.219	21.36	0.3195	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			885.42320	736.519	21.36	0.6805	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			153.31730	193.301	21.50	0.3043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			925.81730	774.601	21.50	0.6957	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			190.31100	239.581	21.00	0.3616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			782.81100	640.881	21.00	0.6384	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			146.03430	184.251	21.61	0.2926	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			958.53430	805.551	21.61	0.7074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			137.40940	173.519	21.75	0.2785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			999.90940	844.819	21.75	0.7215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			166.86760	210.181	21.31	0.3257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			869.36760	721.481	21.31	0.6743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			127.72530	161.384	21.91	0.2622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			1,050.22530	892.684	21.91	0.7378	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			120.17890	151.901	22.05	0.2493	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			1,092.67890	933.201	22.05	0.7507	0.00	0	42,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			147.82130	186.475	21.58	0.2955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			950.32130	797.775	21.58	0.7045	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			106.40680	134.559	22.32	0.2250	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			1,178.90680	1,015.859	22.32	0.7750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			102.59630	129.753	22.40	0.2182	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,205.09630	1,041.053	22.40	0.7818	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			135.74580	171.446	21.78	0.2757	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			1,008.24580	852.746	21.78	0.7243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			95.38660	120.649	22.56	0.2050	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,257.88660	1,091.949	22.56	0.7950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			94.23610	119.195	22.59	0.2029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,266.73610	1,100.495	22.59	0.7971	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			118.72400	150.073	22.08	0.2468	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			1,101.22400	941.373	22.08	0.7532	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			81.49810	103.079	22.91	0.1789	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			1,373.99810	1,204.379	22.91	0.8211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			77.65870	98.217	23.02	0.1715	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,410.15870	1,239.517	23.02	0.8285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			98.92370	125.118	22.48	0.2115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,231.42370	1,066.418	22.48	0.7885	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			66.82290	84.997	23.35	0.1510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,519.32290	1,346.297	23.35	0.8490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			65.13950	82.979	23.40	0.1479	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,537.63950	1,364.279	23.40	0.8521	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			83.49010	105.604	22.86	0.1827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,355.99010	1,186.904	22.86	0.8173	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			50.47910	64.787	23.88	0.1188	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,722.97910	1,546.087	23.88	0.8812	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			49.84100	63.984	23.91	0.1175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,732.34100	1,555.284	23.91	0.8825	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			73.06810	92.468	23.16	0.1627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,455.56810	1,283.768	23.16	0.8373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			39.16230	50.512	24.34	0.0951	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,911.66230	1,731.812	24.34	0.9049	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			35.39820	45.749	24.53	0.0870	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,987.89820	1,807.049	24.53	0.9130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			57.33740	73.410	23.65	0.1327	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,629.83740	1,454.710	23.65	0.8673	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			31.60790	40.945	24.74	0.0787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			2,074.10790	1,892.245	24.74	0.9213	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			27.54150	35.780	24.99	0.0696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			2,180.04150	1,997.080	24.99	0.9304	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			45.59730	58.636	24.07	0.1087	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,798.09730	1,619.936	24.07	0.8913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			23.43050	30.546	25.29	0.0602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,305.93050	2,121.846	25.29	0.9398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			22.29980	29.104	25.39	0.0576	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,344.79980	2,160.404	25.39	0.9424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			34.51680	44.634	24.58	0.0851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			2,007.01680	1,825.934	24.58	0.9149	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			18.54690	24.308	25.73	0.0487	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,491.04690	2,305.608	25.73	0.9513	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			16.22430	21.331	25.99	0.0431	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,598.72430	2,412.631	25.99	0.9569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			23.72290	30.918	25.27	0.0609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,296.22290	2,112.219	25.27	0.9391	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			12.69820	16.878	26.45	0.0346	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,795.19820	2,608.178	26.45	0.9654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			11.32650	15.213	26.66	0.0314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,883.82650	2,696.513	26.66	0.9686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			22.02630	28.755	25.41	0.0569	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,354.52630	2,170.055	25.41	0.9431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			9.61210	12.733	26.83	0.0267	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	16.53	Put			3,012.11210	2,824.033	26.83	0.9733	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			9.37340	12.354	26.84	0.0260	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			3,031.87340	2,843.654	26.84	0.9740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			14.55480	19.187	26.19	0.0391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,687.05480	2,500.487	26.19	0.9609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			7.21320	8.974	27.00	0.0195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,239.71320	3,050.274	27.00	0.9805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			7.12450	8.838	27.00	0.0192	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,249.62450	3,060.138	27.00	0.9808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			10.36680	13.939	26.79	0.0290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,952.86680	2,765.239	26.79	0.9710	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			5.99620	7.126	27.10	0.0158	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,388.49620	3,198.426	27.10	0.9842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			5.70990	6.699	27.13	0.0149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,428.20990	3,237.999	27.13	0.9851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			7.86820	9.988	26.95	0.0214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,170.36820	2,981.288	26.95	0.9786	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			5.37230	6.200	27.17	0.0139	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,477.87230	3,287.500	27.17	0.9861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			3.36880	3.370	27.45	0.0079	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,865.86880	3,674.670	27.45	0.9921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			6.61550	8.060	27.05	0.0177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,309.11550	3,119.360	27.05	0.9823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			2.92760	2.789	27.54	0.0067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,985.42760	3,794.089	27.54	0.9933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			2.37970	2.199	27.65	0.0053	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			4,134.87970	3,943.499	27.65	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			5.64060	6.596	27.14	0.0147	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,438.14060	3,247.896	27.14	0.9853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			2.14540	1.999	27.69	0.0049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			4,194.64540	4,003.299	27.69	0.9951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			1.31280	1.213	27.75	0.0031	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,473.81280	4,282.513	27.75	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			2.96180	2.833	27.53	0.0068	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,975.46180	3,784.133	27.53	0.9932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			1.17980	1.083	27.75	0.0028	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,533.67980	4,342.383	27.75	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			1.09830	1.004	27.75	0.0026	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,573.59830	4,382.304	27.75	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			2.25970	2.097	27.67	0.0051	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			4,164.75970	3,973.397	27.67	0.9949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.62570	0.553	27.75	0.0015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,883.12570	4,691.853	27.75	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.58130	0.511	27.75	0.0014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,923.08130	4,731.811	27.75	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			1.24460	1.146	27.75	0.0029	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,503.74460	4,312.446	27.75	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.21440	0.177	27.75	0.0005	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,452.71440	5,261.477	27.75	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.20640	0.170	27.75	0.0005	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,472.70640	5,281.470	27.75	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			1.05960	0.967	27.75	0.0025	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,593.55960	4,402.267	27.75	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.12720	0.101	27.75	0.0003	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,722.62720	5,531.401	27.75	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.05210	0.039	27.75	0.0001	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			6,172.55210	5,981.339	27.75	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.25470	0.213	27.75	0.0006	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,362.75470	5,171.513	27.75	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.04180	0.031	27.75	0.0001	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,282.54180	6,091.331	27.75	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.03140	0.023	27.75	0.0001	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,422.53140	6,231.323	27.75	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.15450	0.125	27.75	0.0004	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,622.65450	5,431.425	27.75	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.02040	0.014	27.75	0.0000	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,632.52040	6,441.314	27.75	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.01530	0.011	27.75	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,772.51530	6,581.311	27.75	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.04710	0.035	27.75	0.0001	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,222.54710	6,031.335	27.75	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00530	0.003	27.75	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,272.50530	7,081.303	27.75	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00430	0.003	27.75	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,372.50430	7,181.303	27.75	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.02410	0.017	27.75	0.0001	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,552.52410	6,361.317	27.75	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00210	0.001	27.75	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,712.50210	7,521.301	27.75	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00180	0.001	27.75	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,772.50180	7,581.301	27.75	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.01350	0.009	27.75	0.0000	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,832.51350	6,641.309	27.75	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00000	0.000	27.75	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,482.50000	9,291.300	27.75	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	27.75	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,412.50000	13,221.300	27.75	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.00350	0.002	27.75	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,472.50350	7,281.302	27.75	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,327.50000	13,518.700	27.89	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	27.89	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,738.03420	1,926.042	21.12	0.9807	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	11.80	Put			10.53420	7.342	21.12	0.0193	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,076.56340	1,248.776	18.66	0.9269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			49.06340	30.076	18.66	0.0731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			867.42130	1,026.932	18.74	0.8740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			89.92130	58.232	18.74	0.1260	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			681.97860	822.256	18.83	0.8015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			154.47860	103.556	18.83	0.1985	1,035,559.00	10,000	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			501.55970	617.767	19.25	0.6927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			264.05970	189.067	19.25	0.3073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			495.99800	611.343	19.26	0.6887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			268.49800	192.643	19.26	0.3113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			999.13790	1,167.251	18.69	0.9101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			61.63790	38.551	18.69	0.0899	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			474.19160	586.085	19.32	0.6724	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			286.69160	207.385	19.32	0.3276	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			468.84980	579.878	19.33	0.6683	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			291.34980	211.178	19.33	0.3317	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			541.72560	663.930	19.15	0.7205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			234.22560	165.230	19.15	0.2795	0.00	0	725
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			179.09570	224.364	21.19	0.3375	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			855.99570	709.964	21.19	0.6625	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			157.35720	194.952	21.41	0.2855	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			1,062.05720	907.452	21.41	0.7145	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			253.90980	310.012	20.18	0.4011	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			781.90980	645.312	20.18	0.5989	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			334.12360	401.306	19.70	0.4638	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			687.92360	561.606	19.70	0.5362	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			43.22560	52.701	24.96	0.0804	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,617.02560	2,433.001	24.96	0.9196	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			262.01540	313.966	20.41	0.3741	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			932.91540	791.066	20.41	0.6259	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			338.21990	402.119	19.79	0.4433	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			776.31990	646.119	19.79	0.5567	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			335.25620	397.537	19.90	0.4347	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			808.15620	676.237	19.90	0.5653	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			74.71920	88.874	23.95	0.1206	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,337.61920	2,157.574	23.95	0.8794	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			441.93480	522.130	19.25	0.5267	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			609.73480	495.530	19.25	0.4733	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			264.59380	313.442	20.63	0.3564	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			1,042.39380	896.842	20.63	0.6436	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			394.44260	464.421	19.56	0.4765	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			731.94260	607.321	19.56	0.5235	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			100.70840	109.959	24.46	0.1176	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,100.10840	2,913.259	24.46	0.8824	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			4.72830	5.872	28.35	0.0079	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	21.24	Put			7,494.12830	7,299.172	28.35	0.9921	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			4.05400	5.045	28.35	0.0069	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,673.45400	7,478.345	28.35	0.9931	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			46.00070	55.112	28.35	0.0583	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,725.40070	4,538.412	28.35	0.9417	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,392.93590	1,555.289	17.79	0.8618	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			142.33590	108.589	17.79	0.1382	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,030.12760	1,168.833	18.04	0.7609	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			279.52760	222.133	18.04	0.2391	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			21.95970	26.656	28.35	0.0309	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,651.35970	5,459.956	28.35	0.9691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,641.80600	1,816.224	17.93	0.9046	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			91.20600	69.524	17.93	0.0954	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			633.68510	726.515	18.99	0.5723	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			633.08510	529.815	18.99	0.4277	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			503.85170	577.479	19.59	0.4858	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			853.25170	730.779	19.59	0.5142	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			413.91870	474.856	20.17	0.4181	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,063.31870	928.156	20.17	0.5819	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			352.59850	403.530	20.65	0.3672	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,251.99850	1,106.830	20.65	0.6328	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			747.95590	854.047	18.59	0.6368	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			497.35590	407.347	18.59	0.3632	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			228.30430	262.378	22.08	0.2547	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,817.70430	1,655.678	22.08	0.7453	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			226.83770	260.790	22.10	0.2533	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,826.23770	1,664.090	22.10	0.7467	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			441.91270	506.871	19.98	0.4399	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			991.31270	860.171	19.98	0.5601	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			208.69550	239.843	22.32	0.2358	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,938.09550	1,773.143	22.32	0.7642	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			181.51850	208.424	22.69	0.2088	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,130.91850	1,961.724	22.69	0.7912	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			245.11620	280.594	21.85	0.2701	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,724.51620	1,563.894	21.85	0.7299	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			170.48730	195.658	22.86	0.1976	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,219.88730	2,048.958	22.86	0.8024	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			131.73720	150.777	23.56	0.1568	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,601.13720	2,424.077	23.56	0.8432	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			225.38390	259.118	22.12	0.2520	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,834.78390	1,672.418	22.12	0.7480	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			91.55430	99.401	25.15	0.1058	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,340.95430	3,152.701	25.15	0.8942	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			82.08510	88.517	26.01	0.0935	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,641.48510	3,451.817	26.01	0.9065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			177.01290	203.210	22.76	0.2043	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	15.74	Put			2,166.41290	1,996.510	22.76	0.7957	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			45.65240	54.702	28.35	0.0579	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,735.05240	4,548.002	28.35	0.9421	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			29.63810	35.792	28.35	0.0400	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,279.03810	5,089.092	28.35	0.9600	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			131.19580	142.303	24.56	0.1331	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,321.19580	3,135.203	24.56	0.8669	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			660.17000	746.689	19.22	0.5426	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			780.17000	669.589	19.22	0.4574	0.00	0	1,000
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			564.68700	636.941	19.80	0.4726	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			1,020.78700	895.741	19.80	0.5274	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			169.99710	189.269	23.68	0.1672	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,975.49710	2,797.269	23.68	0.8328	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			764.25450	859.888	18.92	0.5831	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			699.75450	597.888	18.92	0.4169	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			647.28480	728.720	19.40	0.5185	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			882.78480	766.720	19.40	0.4815	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			386.20450	433.786	21.10	0.3442	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,581.70450	1,431.786	21.10	0.6558	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			819.57070	908.801	19.27	0.5488	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			919.37070	808.601	19.27	0.4512	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			793.24800	879.932	19.38	0.5360	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			963.04800	849.732	19.38	0.4640	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			774.98050	859.846	19.46	0.5270	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			994.78050	879.646	19.46	0.4730	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			683.69550	759.101	19.87	0.4799	379,550.40	500	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,173.49550	1,048.901	19.87	0.5201	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			572.69970	634.981	20.47	0.4173	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,452.49970	1,314.780	20.47	0.5827	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			438.40100	486.316	21.48	0.3342	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,928.20100	1,776.116	21.48	0.6658	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			436.44710	484.248	21.49	0.3330	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,936.24710	1,784.048	21.49	0.6670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			434.50320	482.186	21.51	0.3318	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,944.30320	1,791.986	21.51	0.6682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			432.57310	480.135	21.53	0.3306	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,952.37310	1,799.935	21.53	0.6694	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			387.32380	430.421	21.90	0.3014	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,157.12380	2,000.221	21.90	0.6986	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			374.01750	415.583	22.01	0.2925	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,223.81750	2,065.383	22.01	0.7075	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			352.00450	391.016	22.20	0.2776	782,031.00	2,000	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,341.80450	2,180.815	22.20	0.7224	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			337.21730	374.501	22.34	0.2675	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,427.01730	2,264.301	22.34	0.7325	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			315.06840	349.750	22.57	0.2520	0.00	0	2,850

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,564.86840	2,399.550	22.57	0.7480	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		259.49470	287.594	23.23	0.2120	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,979.29470	2,807.394	23.23	0.7880	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		179.77000	192.242	25.83	0.1418	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,219.57000	4,032.042	25.83	0.8582	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		175.67980	187.669	26.04	0.1381	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,315.47980	4,127.469	26.04	0.8619	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		137.51510	158.158	26.69	0.1177	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,777.31510	4,597.958	26.69	0.8823	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		933.91280	1,033.986	18.84	0.6013	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		753.71280	653.786	18.84	0.3987	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		916.65810	1,015.119	18.90	0.5937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		776.45810	674.919	18.90	0.4063	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		78.02550	90.728	26.69	0.0737	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,777.82550	5,590.528	26.69	0.9263	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,378.81960	1,519.770	17.96	0.7578	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		368.61960	309.570	17.96	0.2422	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		956.81630	1,054.404	18.99	0.5886	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		835.61630	732.204	18.99	0.4114	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		215.81940	230.831	25.40	0.1602	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,124.61940	3,938.631	25.40	0.8398	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		753.11330	831.060	19.76	0.4894	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,218.01330	1,094.560	19.76	0.5106	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,048.01570	1,142.584	19.14	0.5720	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put		1,016.21570	906.784	19.14	0.4280	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call		422.90850	462.184	22.68	0.2729	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put		2,971.10850	2,806.384	22.68	0.7271	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,248.99470	1,359.545	18.42	0.6470	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		419.23140	359.575	17.80	0.2351	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call		1,429.49190	1,559.477	18.13	0.7029	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put		577.69190	503.677	18.13	0.2971	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		3,487.37030	3,310.142	23.45	0.7680	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		358.31720	385.002	23.47	0.2315	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		3,496.51720	3,319.202	23.47	0.7685	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,833.64720	1,981.098	17.35	0.8041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		331.84720	275.298	17.35	0.1959	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,671.03140	1,815.375	17.80	0.7649	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		3,145.07840	2,977.738	22.94	0.7421	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		393.15910	429.442	22.98	0.2557	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,171.35910	3,003.642	22.98	0.7443	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	26.09	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,748.20000	985,544.200	26.09	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		359.17030	385.942	23.45	0.2320	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		1,077.60750	965.601	19.29	0.4434	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		482.02370	527.187	22.17	0.3063	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,630.22370	2,471.387	22.17	0.6937	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	18.00	Call			312.67410	334.769	24.60	0.2005	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			4,060.87410	3,878.969	24.60	0.7995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call			396.87840	433.538	22.94	0.2579	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			747.19470	653.746	18.42	0.3530	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,244.31280	1,354.484	18.43	0.6453	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			752.51280	658.684	18.43	0.3547	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			360.02730	386.886	23.43	0.2326	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,478.22730	3,301.086	23.43	0.7674	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,009.40750	1,101.401	19.29	0.5566	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			936.47110	1,019.348	19.91	0.5030	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,401.57110	1,279.148	19.91	0.4970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			558.13590	601.061	23.10	0.2977	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,315.53590	3,155.561	23.10	0.7023	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			556.72600	599.528	23.11	0.2970	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,324.12600	3,164.028	23.11	0.7030	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			793.09260	854.127	21.51	0.4033	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,250.49260	2,108.627	21.51	0.5967	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			559.55620	602.594	23.09	0.2984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,306.95620	3,147.094	23.09	0.7016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			762.81680	812.800	23.26	0.3417	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,369.91680	3,221.400	23.26	0.6583	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			761.17810	811.053	23.27	0.3411	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,378.27810	3,229.653	23.27	0.6589	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			764.46060	814.546	23.25	0.3424	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,361.56060	3,213.146	23.25	0.6576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,420.35020	3,281.150	23.33	0.6219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			971.62130	1,026.611	23.34	0.3775	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,428.52130	3,289.211	23.34	0.6225	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			969.79040	1,024.677	23.35	0.3769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,436.69040	3,297.277	23.35	0.6231	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,333.36900	2,454.576	18.67	0.7389	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			730.26900	657.176	18.67	0.2611	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			973.45020	1,028.550	23.33	0.3781	0.00	0	0
Total \$ / R Option												2,197,140.40	12,500	2,392,778
Total \$ / R												549,800,243.10	52,371	3,077,999
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.71870		13.52750			0.0000	288,092.70	21	373
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			13.94670		13.75060			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.21020		14.01020			0.0000	0.00	0	56
Total \$ / R MAXI Future												288,092.70	21	520
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			6,597.58100	8,398.113	23.37	0.1494	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			152,847.58100	135,528.113	23.37	0.8506	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			6,513.95110	8,297.934	23.40	0.1479	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			153,763.95110	136,427.934	23.40	0.8521	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			6,431.28990	8,198.888	23.43	0.1463	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			154,681.28990	137,328.888	23.43	0.8537	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			9,189.11300	9,979.028	25.12	0.1062	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			333,129.11300	314,309.028	25.12	0.8938	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			9,155.43100	9,940.096	25.15	0.1058	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			334,095.43100	315,270.096	25.15	0.8942	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			9,121.82670	9,901.420	25.18	0.1054	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			335,061.82670	316,231.420	25.18	0.8946	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Call			30,085.27360	33,386.039	22.72	0.2420	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put			266,065.27360	249,366.039	22.72	0.7580	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Call			29,959.81290	33,245.722	22.74	0.2411	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Put			266,939.81290	250,225.722	22.74	0.7589	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			29,834.98660	33,106.458	22.75	0.2402	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			267,814.98660	251,086.458	22.75	0.7598	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												288,092.70	21	520
£ / R	On	02/12/2016	Foreign Exchange Future			17.12380		16.78470			0.0000	0.00	0	35
£ / R	On	15/12/2016	Foreign Exchange Future			17.17850		16.83760			0.0000	0.00	0	14
£ / R	On	19/12/2016	Foreign Exchange Future			17.19520		16.85350			0.0000	116,686,627.20	6,786	56,389
£ / R	On	31/01/2017	Foreign Exchange Future			17.36280		17.01520			0.0000	0.00	0	2
£ / R	On	13/03/2017	Foreign Exchange Future			17.51390		17.16340			0.0000	0.00	0	8,276
£ / R	On	25/04/2017	Foreign Exchange Future			17.67480		17.32110			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.87930		17.52120			0.0000	0.00	0	20,028
£ / R	On	18/12/2017	Foreign Exchange Future			18.62090		18.25290			0.0000	0.00	0	0
Total £ / R Future												116,686,627.20	6,786	84,817
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Call			305.22790	447.105	20.84	0.5534	0.00	0	0
£ / R	On	02/12/2016	Foreign Exchange Option	17.02	Put			540.52790	343.305	20.84	0.4466	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Call			536.60950	730.642	19.95	0.6758	0.00	0	0
£ / R	On	15/12/2016	Foreign Exchange Option	16.70	Put			399.00950	252.142	19.95	0.3242	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Call			1,082.02090	1,366.135	18.73	0.8912	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			118.52090	60.936	18.73	0.1088	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			5.39670	8.055	33.76	0.0119	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,791.89670	5,452.855	33.76	0.9881	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			38.42840	55.791	24.27	0.0858	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,574.92840	2,250.591	24.27	0.9142	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.65520	1.021	33.76	0.0018	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,607.15520	7,265.821	33.76	0.9982	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.02810	0.046	33.76	0.0001	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,086.52810	9,744.846	33.76	0.9999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			199.24790	278.922	21.51	0.3373	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			1,145.74790	883.722	21.51	0.6627	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			5.33760	7.969	33.76	0.0118	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,801.83760	5,462.769	33.76	0.9882	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	23.01	Call			3.57310	5.385	33.76	0.0082	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,160.07310	5,820.185	33.76	0.9918	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			323.00800	445.458	20.54	0.4808	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			769.50800	550.258	20.54	0.5192	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			12.67560	12.527	29.59	0.0198	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,569.17560	4,227.327	29.59	0.9802	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			5.45650	8.142	33.76	0.0120	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,781.95650	5,442.942	33.76	0.9880	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			209.43390	292.586	21.41	0.3502	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			1,105.93390	847.386	21.41	0.6498	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			163.00040	229.983	21.90	0.2890	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			1,309.50040	1,034.784	21.90	0.7110	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			107.50260	152.991	22.64	0.2064	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,664.00260	1,367.791	22.64	0.7936	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			531.57940	719.548	19.78	0.6568	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			438.07940	284.348	19.78	0.3432	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			378.83090	520.121	20.25	0.5354	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			655.33090	454.921	20.25	0.4646	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			293.75920	406.467	20.73	0.4498	0.00	0	500
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			840.25920	611.267	20.73	0.5502	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			744.88020	934.702	19.48	0.6387	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			589.68020	431.902	19.48	0.3613	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			11.17560	18.801	24.34	0.0211	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,597.77560	6,254.901	24.34	0.9789	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			11.08220	18.654	24.34	0.0209	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,607.68220	6,264.754	24.34	0.9791	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			11.26980	18.948	24.34	0.0212	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,587.86980	6,245.048	24.34	0.9788	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			44.00750	58.409	25.44	0.0485	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,702.90750	6,363.609	25.44	0.9515	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,508.80000	6,150.700		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,518.80000	6,160.700		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,498.80000	6,140.700		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			226.83180	270.855	22.93	0.1320	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,123.93180	6,799.955	22.93	0.8680	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			226.08370	269.987	22.93	0.1316	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,133.18370	6,809.087	22.93	0.8684	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			227.58230	271.726	22.93	0.1323	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,114.68230	6,790.826	22.93	0.8677	0.00	0	0
Total £ / R Option												0.00	0	20,761
Total £ / R												116,686,627.20	6,786	105,578

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 Future			0.13318		0.13144			0.0000	0.00	0	14,596
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13593		0.13412			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13914		0.13728			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14216		0.14025			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	14,596
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	25.98	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,856.30000	27,681.600	25.98	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	25.98	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,856.30000	28,681.600	25.98	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	25.98	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,856.30000	29,681.600	25.98	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			439.56180	499.833	20.93	0.4305	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,027.76180	906.933	20.93	0.5695	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			222.46620	255.287	22.47	0.2512	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,810.66620	1,662.387	22.47	0.7488	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			109.93570	126.903	23.70	0.1385	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,698.13570	2,534.003	23.70	0.8615	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			495.33260	546.777	21.96	0.3642	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,767.43260	1,632.777	21.96	0.6358	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			307.00650	341.634	22.99	0.2483	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,579.10650	2,427.634	22.99	0.7517	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			187.32240	209.629	23.76	0.1647	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,459.42240	3,295.629	23.76	0.8353	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			821.98660	888.510	22.86	0.4425	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,796.48660	1,672.010	22.86	0.5575	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			574.53980	623.131	23.70	0.3359	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,549.03980	2,406.631	23.70	0.6641	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			395.92920	433.004	24.35	0.2504	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,370.42920	3,216.504	24.35	0.7496	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	14,596
€ / R	On	25/11/2016	Foreign Exchange Future			15.17790		14.92190			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.18840		14.93220			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.27460		15.01530			0.0000	58,211,500.60	3,811	54,383
€ / R	On	13/03/2017	Foreign Exchange Future			15.58990		15.32360			0.0000	7,327,253.00	470	27,419
€ / R	On	19/06/2017	Foreign Exchange Future			15.95520		15.68300			0.0000	319,104.00	20	77,407
€ / R	On	18/09/2017	Foreign Exchange Future			16.30000		16.02030			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.68310		16.40240			0.0000	0.00	0	0
Total € / R Future												65,857,857.60	4,301	159,743
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			188.55160	300.732	21.77	0.4943	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			476.65160	332.832	21.77	0.5057	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	28/11/2016	Foreign Exchange Option	16.24	Call		36.72600	69.303	24.16	0.1469	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put		1,344.52600	1,120.903	24.16	0.8531	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,467.70040	1,251.773	22.56	0.8046	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call		73.94090	113.266	22.80	0.1777	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put		1,558.64090	1,338.666	22.80	0.8223	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		43.22090	72.512	23.69	0.1201	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		1,927.92090	1,697.912	23.69	0.8799	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,022.41240	1,789.728	23.85	0.8918	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		37.20080	63.561	23.87	0.1071	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		2,031.90080	1,798.961	23.87	0.8929	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		1.05100	1.232	30.84	0.0026	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,785.75100	5,526.632	30.84	0.9974	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		83.00040	126.373	22.56	0.1954	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		0.20120	0.226	30.84	0.0005	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		6,884.90120	6,625.626	30.84	0.9995	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		38.23150	65.104	23.83	0.1093	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		2,012.93150	1,780.504	23.83	0.8907	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		37.71240	64.328	23.85	0.1082	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call		213.88750	271.908	21.52	0.2448	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put		2,060.28750	1,852.008	21.52	0.7552	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		89.95340	112.499	23.71	0.1120	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		3,456.35340	3,212.599	23.71	0.8880	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call		1,257.94170	1,476.648	17.89	0.8065	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put		234.34170	186.748	17.89	0.1935	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		89.55200	112.031	23.73	0.1115	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		3,465.95200	3,222.131	23.73	0.8885	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		89.15460	111.566	23.76	0.1110	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		3,475.55460	3,231.666	23.76	0.8890	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call		934.58620	1,120.012	18.05	0.7048	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put		410.98620	330.112	18.05	0.2952	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		222.62220	253.741	22.96	0.1765	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		3,729.62220	3,488.541	22.96	0.8235	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,830.49870	2,056.957	17.51	0.8312	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		257.49870	211.757	17.51	0.1688	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		222.10580	253.118	22.99	0.1760	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		3,739.10580	3,497.918	22.99	0.8240	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		707.93490	828.476	19.22	0.4805	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,284.93490	1,133.276	19.22	0.5195	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		223.14120	254.367	22.94	0.1770	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		3,720.14120	3,479.167	22.94	0.8230	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		375.14890	416.400	22.54	0.2305	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		3,814.84890	3,576.400	22.54	0.7695	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		374.56010	415.217	22.55	0.2299	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		3,824.26010	3,585.217	22.55	0.7701	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		373.97400	414.034	22.56	0.2293	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		3,833.67400	3,594.034	22.56	0.7707	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,493.43030	2,309.515	20.71	0.6005	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			830.30500	927.596	20.69	0.4013	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,477.90500	2,294.496	20.69	0.5987	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			828.06060	925.101	20.70	0.4004	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,485.66060	2,302.001	20.70	0.5996	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			825.83030	922.615	20.71	0.3995	0.00	0	0
Total € / R Option												0.00	0	8,872
Total € / R												65,857,857.60	4,301	168,615
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.50680		10.37230			0.0000	0.00	0	13,011
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.66010		10.52230			0.0000	0.00	0	11,024
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.83640		10.69660			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.00090		10.85860			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.19840		11.05760			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	24,126
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			111.20030	151.363	14.81	0.4004	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			398.90030	304.563	14.81	0.5996	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			108.62670	147.975	14.84	0.3936	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			406.32670	311.175	14.84	0.6064	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			106.10640	144.653	14.86	0.3870	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			413.80640	317.853	14.86	0.6130	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			60.76970	71.120	16.74	0.1379	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,478.46970	1,351.020	16.74	0.8621	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			60.02760	70.234	16.76	0.1364	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,487.72760	1,360.134	16.76	0.8636	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			59.29650	69.358	16.78	0.1348	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,496.99650	1,369.258	16.78	0.8652	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			153.45710	172.383	16.60	0.2242	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,526.85710	1,405.983	16.60	0.7758	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			156.02360	175.305	16.57	0.2275	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,509.42360	1,388.905	16.57	0.7725	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			154.73450	173.837	16.58	0.2258	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,518.13450	1,397.437	16.58	0.7742	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,566.99170	1,453.004	16.79	0.7143	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			253.93840	282.060	16.81	0.2841	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,575.33840	1,461.160	16.81	0.7159	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			252.29380	280.227	16.82	0.2826	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,583.69380	1,469.327	16.82	0.7174	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			255.59170	283.904	16.79	0.2857	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,286.80600	1,188.056	16.47	0.5993	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			469.35600	511.874	16.45	0.4041	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,271.75600	1,173.474	16.45	0.5959	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			466.87350	509.155	16.46	0.4024	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,279.27350	1,180.755	16.46	0.5976	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			464.40600	506.456	16.47	0.4007	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	24,126
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.22820		10.10850			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.40650		10.28340			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.61160		10.48610			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	5,806
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			2.72250	2.354	23.63	0.0085	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,404.22250	2,284.154	23.63	0.9915	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			2.71490	2.347	23.71	0.0085	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,414.21490	2,294.147	23.71	0.9915	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			2.70760	2.340	23.78	0.0084	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,424.20760	2,304.140	23.78	0.9916	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			23.95440	27.596	20.35	0.0542	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,470.55440	2,351.096	20.35	0.9458	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			23.65610	27.252	20.36	0.0536	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,480.25610	2,360.752	20.36	0.9464	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			23.36220	26.913	20.37	0.0530	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,489.96220	2,370.413	20.37	0.9470	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			199.99370	222.104	17.94	0.2619	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,443.89370	1,340.504	17.94	0.7381	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			198.43120	220.365	17.96	0.2602	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,452.33120	1,348.765	17.96	0.7398	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			196.87930	218.640	17.97	0.2585	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,460.77930	1,357.040	17.97	0.7415	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	5,806
CF CANDCO	On	19/12/2016	Foreign Exchange Future			654.56880		834.79050			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			14.17010		13.91260			0.0000	2,083,004.70	147	1,864
CHF / R	On	13/03/2017	Foreign Exchange Future			14.48140		14.21500			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.84420		14.57060			0.0000	0.00	0	0
Total CHF / R Future												2,083,004.70	147	1,864
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			14.09910	19.654	25.75	0.0393	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,781.49910	2,529.554	25.75	0.9607	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			13.96060	19.450	25.78	0.0390	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,791.36060	2,539.350	25.78	0.9610	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			13.82790	19.250	25.81	0.0386	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,801.22790	2,549.150	25.81	0.9614	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			99.01950	126.065	23.23	0.1328	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,934.01950	2,694.665	23.23	0.8672	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			98.15330	125.274	23.25	0.1321	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,943.15330	2,703.874	23.25	0.8679	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			97.29210	124.490	23.26	0.1313	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,952.29210	2,713.090	23.26	0.8687	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			487.96460	566.795	20.66	0.3712	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,787.36460	1,592.595	20.66	0.6288	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			485.84190	564.336	20.68	0.3699	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,795.24190	1,600.136	20.68	0.6301	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			483.73400	561.889	20.69	0.3686	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,803.13400	1,607.689	20.69	0.6314	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												2,083,004.70	147	1,864
CNH / R	On	19/12/2016	Foreign Exchange Future			2.02130		1.99180			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.04360		2.01310			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.06960		2.03900			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			7.11570	8.367	24.47	0.0141	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,589.11570	4,295.367	24.47	0.9859	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			6.96790	8.162	24.83	0.0136	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,688.96790	4,395.162	24.83	0.9864	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			6.83150	7.973	25.19	0.0131	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,788.83150	4,494.973	25.19	0.9869	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,936.04730	4,640.444	21.86	0.9314	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			72.70750	83.229	21.60	0.0745	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,741.70750	4,447.229	21.60	0.9255	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			69.80380	79.746	21.73	0.0715	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,838.80380	4,543.745	21.73	0.9285	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			67.04730	76.444	21.86	0.0686	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,695.14340	2,454.834	18.89	0.6972	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			522.67330	593.650	18.73	0.3221	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,532.67330	2,297.650	18.73	0.6779	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			503.90060	571.983	18.81	0.3123	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,613.90060	2,375.983	18.81	0.6877	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			485.14340	550.834	18.89	0.3028	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH/R	On	28/11/2016	Foreign Exchange Future			2.01610		1.98650			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,395.79700	1,137.651	20.52	0.8235	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			52.23500	85.232	20.67	0.1561	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,487.23500	1,224.232	20.67	0.8439	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			70.67070	113.961	20.37	0.1990	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			1,305.67070	1,052.961	20.37	0.8010	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			60.79700	98.651	20.52	0.1765	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			2.05810		2.02340			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.10070		2.06500			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			4,678.84470	4,335.736	26.75	0.9762	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			13.44610	17.712	26.04	0.0256	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,479.44610	4,136.712	26.04	0.9744	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			13.13430	17.206	26.40	0.0247	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,579.13430	4,236.206	26.40	0.9753	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			12.84470	16.736	26.75	0.0238	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			246.38670	313.821	18.39	0.2436	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,396.38670	2,106.821	18.39	0.7564	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			278.12510	347.825	18.13	0.2662	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,228.12510	1,940.825	18.13	0.7338	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			261.79970	330.351	18.26	0.2547	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,311.79970	2,023.350	18.26	0.7453	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			1.76940		1.74490			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.80020		1.77500			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.83500		1.80940			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			11.08920	16.109	26.08	0.0269	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,762.08920	3,522.109	26.08	0.9731	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			10.48520	14.795	26.28	0.0248	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,861.48520	3,620.795	26.28	0.9752	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			9.93040	13.600	26.49	0.0228	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,960.93040	3,719.600	26.49	0.9772	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			143.20610	156.263	24.14	0.1286	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	13/03/2017	Foreign Exchange Option	2.14	Put			3,793.20610	3,554.263	24.14	0.8714	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			139.30120	149.497	24.28	0.1235	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,889.30120	3,647.497	24.28	0.8765	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			135.59560	145.162	24.52	0.1196	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,985.59560	3,743.162	24.52	0.8804	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			586.77720	655.682	20.85	0.3518	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,292.77720	2,105.682	20.85	0.6482	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			628.16150	701.449	20.57	0.3726	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,134.16150	1,951.449	20.57	0.6274	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			607.04590	678.099	20.71	0.3621	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,213.04590	2,028.099	20.71	0.6379	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			0.13390		0.13220			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13390		0.13220			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13370		0.13230			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			10.01910		9.89670			0.0000	0.00	0	75
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.15680		10.03180			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.31450		10.18730			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	75
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			26.32140	35.319	18.41	0.1150	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			979.62140	866.219	18.41	0.8850	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			25.69370	34.487	18.43	0.1126	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			988.99370	875.387	18.43	0.8874	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			25.08130	33.673	18.46	0.1103	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			998.38130	884.574	18.46	0.8897	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			109.69550	128.211	17.83	0.2187	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,167.89550	1,061.411	17.83	0.7813	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			108.38910	126.751	17.85	0.2166	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,176.58910	1,069.951	17.85	0.7834	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			107.09870	125.306	17.87	0.2144	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,185.29870	1,078.506	17.87	0.7856	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			279.19250	312.740	17.12	0.3563	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,031.89250	938.240	17.12	0.6437	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			276.98410	310.269	17.14	0.3540	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,039.68410	945.769	17.14	0.6460	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			274.79460	307.818	17.16	0.3517	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,047.49460	953.319	17.16	0.6483	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	75
PULA / R On 19/12/2016 Foreign Exchange Future			1.31020		1.29530			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.32790		1.30810			0.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Future			1.34260		1.32230			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Put			1,047.00000	898.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.41	Put			1,147.00000	998.000		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			1,247.00000	1,098.000		1.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.42	Put			1,119.00000	921.000		1.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.43	Put			1,219.00000	1,021.000		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			1,319.00000	1,121.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Put			677.00000	474.000		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			777.00000	574.000		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			577.00000	374.000		1.0000	0.00	0	0
PULA / R On 19/06/2017 Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 19/12/2016 Foreign Exchange Future			1.25340		1.24590			0.0000	0.00	0	0
QUANTO £ On 13/03/2017 Foreign Exchange Future			1.25580		1.24820			0.0000	0.00	0	0
QUANTO £ On 19/06/2017 Foreign Exchange Future			1.25820		1.25060			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	0
Total QUANTO £ / \$									0.00	0	0
QUANTO € On 19/12/2016 Foreign Exchange Future			1.11340		1.11000			0.0000	0.00	0	72
QUANTO € On 13/03/2017 Foreign Exchange Future			1.11780		1.11440			0.0000	0.00	0	0
QUANTO € On 19/06/2017 Foreign Exchange Future			1.12280		1.11940			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	72
Total QUANTO € / \$									0.00	0	72

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/12/2016	Foreign Exchange Future			23,727.47000		23,356.90000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			9.91360		9.77340			0.0000	0.00	0	153
SGD / R	On	13/03/2017	Foreign Exchange Future			10.08320		9.93960			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	153
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			2.90280	3.047	21.71	0.0120	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			2,039.50280	1,899.447	21.71	0.9880	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			2.88860	2.976	21.73	0.0117	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			2,049.48860	1,909.376	21.73	0.9883	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			2.87490	2.906	21.75	0.0114	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			2,059.47490	1,919.306	21.75	0.9886	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			114.46790	135.845	18.09	0.2276	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			1,164.86790	1,042.645	18.09	0.7724	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			113.14360	134.328	18.12	0.2254	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			1,173.54360	1,051.128	18.12	0.7746	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			111.83370	132.828	18.14	0.2232	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			1,182.23370	1,059.628	18.14	0.7768	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			4.29240		4.31250			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.28290		4.30470			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			1.41760	1.035	24.54	0.0086	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			978.91760	998.635	24.54	0.9914	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			1.40870	1.031	24.72	0.0085	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			988.90870	1,008.631	24.72	0.9915	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			1.40020	1.028	24.91	0.0084	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			998.90020	1,018.628	24.91	0.9916	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			29.28480	26.158	17.57	0.1234	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			584.58480	603.258	17.57	0.8766	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			28.36580	25.307	17.60	0.1199	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			593.66580	612.407	17.60	0.8801	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			27.47610	24.483	17.64	0.1165	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			602.77610	621.583	17.64	0.8835	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / 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
ZMW / R On 19/12/2016 Foreign Exchange Future			1.37160		1.34980			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.32610		1.31500			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.26810		1.27690			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									732 518 684.90	51,126	1,018,750
Total Options									2 197 140.40	12,500	2,422,411
Grand Total:									734,715,825.30	63,626	3,441,161