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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/11/2016 Foreign Exchange Future			13.34700		13.46010			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.35650		13.47150			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.35850		13.47380			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.36050		13.47600			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.39030		13.50700			0.0000	0.00	0	6,970
\$ / R On 30/11/2016 Foreign Exchange Future			13.39580		13.51270			0.0000	0.00	0	78
\$ / R On 05/12/2016 Foreign Exchange Future			13.40970		13.52680			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			13.41250		13.52960			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.42910		13.54650			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.43200		13.54930			0.0000	0.00	0	275
\$ / R On 14/12/2016 Foreign Exchange Future			13.43480		13.55220			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.43760		13.55500			0.0000	0.00	0	94
\$ / R On 19/12/2016 Foreign Exchange Future			13.44900		13.56630			0.0000	438,921,564.00	32,636	415,703
\$ / R On 21/12/2016 Foreign Exchange Future			13.45460		13.57200			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			13.47730		13.59460			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			13.49430		13.61160			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			13.51390		13.63100			0.0000	0.00	0	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.51910		13.63620			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			13.53200		13.64930			0.0000	0.00	0	0
\$ / R On 23/01/2017 Foreign Exchange Future			13.54490		13.66230			0.0000	0.00	0	70
\$ / R On 25/01/2017 Foreign Exchange Future			13.55010		13.66750			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2017	Foreign Exchange Future			13.55520		13.67280			0.0000	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Future			13.56550		13.68320			0.0000	0.00	0	86
\$ / R	On	27/02/2017	Foreign Exchange Future			13.63570		13.74200			0.0000	28,703,148.50	2,105	2,105
\$ / R	On	13/03/2017	Foreign Exchange Future			13.67230		13.79120			0.0000	4,621,237.40	338	110,825
\$ / R	On	11/04/2017	Foreign Exchange Future			13.74800		13.86780			0.0000	0.00	0	40
\$ / R	On	12/04/2017	Foreign Exchange Future			13.75060		13.87040			0.0000	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Future			13.75320		13.87300			0.0000	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Future			13.77410		13.89420			0.0000	0.00	0	70
\$ / R	On	25/04/2017	Foreign Exchange Future			13.78450		13.90470			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			13.92870		14.05040			0.0000	70,270,291.50	5,045	156,582
\$ / R	On	12/07/2017	Foreign Exchange Future			13.98910		14.11140			0.0000	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Future			14.01270		14.13520			0.0000	0.00	0	70
\$ / R	On	18/09/2017	Foreign Exchange Future			14.16500		14.29220			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017	Foreign Exchange Future			14.25460		14.38550			0.0000	0.00	0	334
\$ / R	On	18/12/2017	Foreign Exchange Future			14.44370		14.58070			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			14.79560		14.93030			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.14760		15.27980			0.0000	0.00	0	70
Total \$ / R Future												542,516,241.40	40,124	706,143
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			13.14370	7.155	42.59	0.0423	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			653.04370	760.156	42.59	0.9577	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			5.45570	2.946	48.17	0.0174	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			945.35570	1,055.946	48.17	0.9826	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			27.37340	14.530	39.21	0.0831	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			467.27340	567.530	39.21	0.9169	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			18.93840	9.940	40.73	0.0583	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			558.83840	662.940	40.73	0.9417	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			2.07060	0.993	54.85	0.0058	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			1,341.97060	1,453.994	54.85	0.9942	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			11.24830	6.109	43.52	0.0361	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			701.14830	809.109	43.52	0.9639	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			8.32850	4.507	45.38	0.0267	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			798.22850	907.507	45.38	0.9733	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			81.62380	46.680	34.63	0.2358	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			221.52380	299.680	34.63	0.7642	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			47.53960	25.983	36.92	0.1412	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			337.43960	428.983	36.92	0.8588	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			39.57440	21.382	37.68	0.1185	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			379.47440	474.382	37.68	0.8815	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			131.52270	91.920	26.77	0.2987	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			290.02270	365.420	26.77	0.7013	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			79.47830	55.000	27.48	0.1879	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			465.67830	556.500	27.48	0.8121	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			328.49170	251.186	23.61	0.5879	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			112.49170	150.686	23.61	0.4121	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			1.44020	0.875	36.54	0.0038	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	15.60	Put			2,125.44020	2,240.375	36.54	0.9962	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			0.18600	0.067	45.02	0.0003	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,614.18600	3,729.567	45.02	0.9997	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,708.97020	1,593.648	24.37	0.9876	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			1.97020	3.348	24.37	0.0124	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			266.18820	212.747	21.03	0.4439	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			259.18820	322.447	21.03	0.5561	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.05140	0.039	42.66	0.0001	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,893.05140	6,009.739	42.66	0.9999	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			232.83790	186.524	21.23	0.3904	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			330.13790	400.724	21.23	0.6096	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			218.67200	179.069	21.78	0.3470	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			441.87200	519.369	21.78	0.6530	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			278.19510	230.286	21.12	0.4176	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			348.59510	417.786	21.12	0.5824	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			90.49820	71.623	23.69	0.1594	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			910.89820	1,009.123	23.69	0.8406	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			62.94500	49.712	24.11	0.1078	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,266.44500	1,370.612	24.11	0.8922	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			111.39560	90.125	22.93	0.1800	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			932.09560	1,028.125	22.93	0.8200	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			955.74960	852.324	18.52	0.8594	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			43.54960	57.524	18.52	0.1406	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			947.03160	843.906	18.52	0.8563	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			44.83160	59.106	18.52	0.1437	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			938.34300	835.523	18.53	0.8531	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			46.14300	60.723	18.53	0.1469	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			218.24870	182.338	22.18	0.3104	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			613.24870	694.738	22.18	0.6896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			499.76930	429.890	19.91	0.5750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			243.46930	290.890	19.91	0.4250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			315.28860	267.728	20.95	0.4097	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			448.98860	518.728	20.95	0.5903	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			297.08470	251.763	21.10	0.3907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			480.78470	552.763	21.10	0.6093	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			450.32210	385.375	20.08	0.5350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			284.02210	336.375	20.08	0.4650	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			219.78500	184.541	21.88	0.3047	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			653.48500	735.541	21.88	0.6953	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			206.81020	173.354	22.03	0.2894	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			690.51020	774.354	22.03	0.7106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			334.49200	284.621	20.79	0.4294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			418.19200	485.621	20.79	0.5706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			196.96760	164.885	22.15	0.2776	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			720.66760	805.885	22.15	0.7224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			194.57820	162.830	22.19	0.2747	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			728.27820	813.831	22.19	0.7253	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			290.07540	245.629	21.16	0.3832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			493.77540	566.629	21.16	0.6168	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			176.46420	147.013	22.41	0.2524	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			790.16420	878.013	22.41	0.7476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			172.20020	143.301	22.47	0.2470	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			805.90020	894.301	22.47	0.7530	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			199.38550	166.963	22.12	0.2805	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			713.08550	797.963	22.12	0.7195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			161.98670	134.416	22.61	0.2341	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			845.68670	935.416	22.61	0.7659	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			152.19890	126.076	22.76	0.2217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			885.89890	977.076	22.76	0.7783	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			189.88570	158.728	22.24	0.2690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			743.58570	829.728	22.24	0.7310	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			144.78720	119.776	22.87	0.2123	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			918.48720	1,010.776	22.87	0.7877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			136.02420	112.343	23.01	0.2009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			959.72420	1,053.343	23.01	0.7991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			165.99810	137.902	22.56	0.2392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			829.69810	918.902	22.56	0.7608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			126.20390	104.033	23.18	0.1880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			1,009.90390	1,105.033	23.18	0.8120	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			118.56290	97.584	23.32	0.1779	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			1,052.26290	1,148.584	23.32	0.8221	0.00	0	42,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			146.60600	121.322	22.84	0.2146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			910.30600	1,002.322	22.84	0.7854	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			104.65500	85.880	23.61	0.1591	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			1,138.35500	1,236.880	23.61	0.8409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			100.81540	82.657	23.69	0.1538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,164.51540	1,263.657	23.69	0.8462	7,202,843.19	5,700	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			134.33700	110.913	23.04	0.1987	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			968.03700	1,061.913	23.04	0.8013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			93.56160	76.580	23.87	0.1438	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,217.26160	1,317.580	23.87	0.8562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			92.40550	75.614	23.89	0.1422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,226.10550	1,326.614	23.89	0.8578	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			117.09280	96.343	23.35	0.1759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			1,060.79280	1,157.343	23.35	0.8241	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			79.63140	64.725	24.21	0.1239	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			1,333.33140	1,435.725	24.21	0.8761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			75.79310	61.091	24.28	0.1179	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,369.49310	1,472.091	24.28	0.8821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			97.11850	79.559	23.78	0.1487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,190.81850	1,290.559	23.78	0.8513	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			65.11380	51.319	24.47	0.1014	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,478.81380	1,582.319	24.47	0.8986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		63.46760	49.844	24.50	0.0988	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,497.16760	1,600.844	24.50	0.9012	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		81.62650	66.614	24.18	0.1270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,315.32650	1,417.614	24.18	0.8730	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		49.17410	37.163	24.82	0.0764	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,682.87410	1,788.163	24.82	0.9236	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		48.55300	36.619	24.83	0.0754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,692.25300	1,797.619	24.83	0.9246	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		71.22660	56.821	24.35	0.1107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,414.92660	1,517.821	24.35	0.8893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		38.18850	27.640	25.14	0.0587	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,871.88850	1,978.640	25.14	0.9413	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		34.54440	24.541	25.26	0.0528	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,948.24440	2,055.541	25.26	0.9472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		55.85200	43.054	24.66	0.0870	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		1,589.55200	1,694.054	24.66	0.9130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		30.87890	21.463	25.41	0.0468	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		2,034.57890	2,142.463	25.41	0.9532	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		26.95070	18.216	25.58	0.0403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		2,140.65070	2,249.216	25.58	0.9597	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		44.42990	33.021	24.95	0.0688	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,758.12990	1,864.021	24.95	0.9312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		22.98370	15.004	25.79	0.0338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		2,266.68370	2,376.004	25.79	0.9662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		21.89320	14.135	25.85	0.0320	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		2,305.59320	2,415.135	25.85	0.9680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		33.69130	23.821	25.30	0.0514	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,967.39130	2,074.821	25.30	0.9486	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		18.27480	11.301	26.09	0.0261	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		2,451.97480	2,562.301	26.09	0.9739	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		16.03510	9.594	26.27	0.0224	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		2,559.73510	2,670.594	26.27	0.9776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		23.26560	15.230	25.78	0.0342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		2,256.96560	2,366.230	25.78	0.9658	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		12.32990	7.947	27.00	0.0185	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,756.02990	2,868.947	27.00	0.9815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		10.61750	7.414	27.38	0.0172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,844.31750	2,958.414	27.38	0.9828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		21.62950	13.925	25.87	0.0316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		2,315.32950	2,424.925	25.87	0.9684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		8.53280	6.734	27.92	0.0155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,972.23280	3,087.734	27.92	0.9845	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		8.24840	6.637	28.01	0.0153	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,991.94840	3,107.637	28.01	0.9847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		14.42490	8.678	26.54	0.0203	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	16.20	Put			2,648.12490	2,759.678	26.54	0.9797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			5.75460	5.743	28.88	0.0130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,199.45460	3,316.743	28.88	0.9870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			5.65570	5.705	28.93	0.0129	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,209.35570	3,326.705	28.93	0.9871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			9.44200	7.035	27.67	0.0162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,913.14200	3,028.035	27.67	0.9838	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			4.42970	5.216	29.51	0.0117	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,348.12970	3,466.216	29.51	0.9883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			4.12870	5.088	29.68	0.0114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,387.82870	3,506.088	29.68	0.9886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			6.49360	6.019	28.59	0.0137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			3,130.19360	3,247.019	28.59	0.9863	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			3.77970	4.936	29.89	0.0110	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,437.47970	3,555.936	29.89	0.9890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			1.87380	3.972	31.52	0.0087	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,825.57380	3,944.972	31.52	0.9913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			5.09550	5.487	29.18	0.0124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,268.79550	3,386.487	29.18	0.9876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			1.50340	3.698	31.97	0.0080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,945.20340	4,064.698	31.97	0.9920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			1.13050	2.901	31.97	0.0064	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			4,094.83050	4,213.901	31.97	0.9936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			4.05660	5.057	29.72	0.0113	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,397.75660	3,516.057	29.72	0.9887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			1.00330	2.631	31.97	0.0059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			4,154.70330	4,273.631	31.97	0.9941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			0.56930	1.654	31.97	0.0038	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,434.26930	4,552.654	31.97	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			1.53140	3.758	31.97	0.0081	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,935.23140	4,054.758	31.97	0.9919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			0.50320	1.495	31.97	0.0035	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,494.20320	4,612.495	31.97	0.9965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			0.46330	1.398	31.97	0.0033	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,534.16330	4,652.398	31.97	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			1.06510	2.763	31.97	0.0061	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			4,124.76510	4,243.763	31.97	0.9939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.24170	0.822	31.97	0.0020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,843.94170	4,961.822	31.97	0.9980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.22200	0.767	31.97	0.0019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,883.92200	5,001.767	31.97	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			0.53530	1.573	31.97	0.0037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,464.23530	4,582.573	31.97	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.06990	0.300	31.97	0.0008	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,413.76990	5,531.300	31.97	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.06680	0.289	31.97	0.0008	0.00	0	2,310

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	19.00	Put			5,433.76680	5,551.289	31.97	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			0.44450	1.351	31.97	0.0032	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,554.14450	4,672.351	31.97	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.03810	0.184	31.97	0.0005	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,683.73810	5,801.183	31.97	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.01350	0.079	31.97	0.0002	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			6,133.71350	6,251.079	31.97	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.08530	0.353	31.97	0.0009	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,323.78530	5,441.353	31.97	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.01040	0.065	31.97	0.0002	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,243.71040	6,361.064	31.97	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.00750	0.049	31.97	0.0001	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,383.70750	6,501.049	31.97	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.04780	0.220	31.97	0.0006	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,583.74780	5,701.220	31.97	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.00450	0.033	31.97	0.0001	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,593.70450	6,711.033	31.97	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.00320	0.025	31.97	0.0001	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,733.70320	6,851.025	31.97	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.01200	0.072	31.97	0.0002	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,183.71200	6,301.072	31.97	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00090	0.009	31.97	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,233.70090	7,351.009	31.97	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00070	0.008	31.97	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,333.70070	7,451.008	31.97	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.00550	0.039	31.97	0.0001	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,513.70550	6,631.038	31.97	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00030	0.004	31.97	0.0000	11.12	2,850	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,673.70030	7,791.004	31.97	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00030	0.003	31.97	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,733.70030	7,851.003	31.97	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.00280	0.022	31.97	0.0001	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,793.70280	6,911.022	31.97	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00000	0.000	31.97	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,443.70000	9,561.000	31.97	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	31.97	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,373.70000	13,491.000	31.97	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.00060	0.006	31.97	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,433.70060	7,551.006	31.97	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,366.30000	13,249.000	29.56	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	29.56	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,773.57270	1,656.384	19.68	0.9781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			7.27270	7.384	19.68	0.0219	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,104.74200	995.341	18.43	0.8879	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			38.44200	46.341	18.43	0.1121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			889.92170	790.872	18.86	0.8095	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	12.75	Put			73.62170	91.872	18.86	0.1905	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			698.27360	611.961	19.32	0.7112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			131.97360	162.961	19.32	0.2888	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			511.25980	440.285	19.87	0.5839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			234.95980	281.285	19.87	0.4161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			505.49260	435.064	19.89	0.5794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			239.19260	286.064	19.89	0.4206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,025.40200	919.164	18.58	0.8623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			49.10200	60.164	18.58	0.1377	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			482.87580	414.641	19.97	0.5616	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			256.57580	305.641	19.97	0.4384	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			477.33710	409.649	19.98	0.5572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			261.03710	310.649	19.98	0.4428	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			552.91880	478.129	19.74	0.6151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			206.61880	249.129	19.74	0.3849	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			409.45280	349.504	20.27	0.5000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			323.15280	380.504	20.27	0.5000	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			399.68360	341.244	20.33	0.4914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			333.38360	392.244	20.33	0.5086	0.00	0	26,886
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			178.41690	149.083	22.40	0.2507	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			816.41690	904.483	22.40	0.7493	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			156.17160	131.625	22.46	0.2130	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			1,021.57160	1,114.325	22.46	0.7870	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			254.38060	218.375	21.11	0.3140	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			742.78060	824.075	21.11	0.6860	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			416.71820	364.300	19.86	0.4511	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			485.71820	550.400	19.86	0.5489	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			336.80480	292.919	20.51	0.3760	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			650.60480	723.819	20.51	0.6240	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			41.64960	34.826	25.79	0.0573	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,575.44960	2,685.725	25.79	0.9427	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			263.05260	228.196	21.21	0.2986	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			893.75260	976.196	21.21	0.7014	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			341.19880	298.639	20.54	0.3626	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			738.89880	813.739	20.54	0.6374	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			338.10830	296.253	20.65	0.3560	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			770.60830	846.153	20.65	0.6440	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			72.61970	61.730	24.67	0.0902	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,295.11970	2,401.630	24.67	0.9098	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			448.26460	395.922	19.93	0.4423	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Put			575.46460	640.722	19.93	0.5577	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			265.39580	231.774	21.39	0.2875	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			1,002.59580	1,086.574	21.39	0.7125	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			399.00620	352.093	20.27	0.3971	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			695.80620	766.594	20.27	0.6029	0.00	0	0
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Call			0.00000	535.459	19.47	0.4931	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/02/2017	Foreign Exchange Option	13.74	Put			0.00000	639.759	19.47	0.5069	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			645.54660	583.248	19.42	0.5028	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			604.34660	660.948	19.42	0.4972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			419.24210	375.222	20.70	0.3566	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			1,028.04210	1,102.922	20.70	0.6434	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			762.85050	691.872	18.98	0.5674	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			471.65050	519.572	18.98	0.4326	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Call			0.00000	603.317	19.32	0.5154	967,117.15	1,603	1,603
\$ / R	On	13/03/2017	Foreign Exchange Option	13.70	Put			0.00000	631.017	19.32	0.4846	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			245.88760	217.223	22.37	0.2240	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,684.68760	1,774.923	22.37	0.7760	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			511.60030	459.776	20.11	0.4196	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			820.40030	887.476	20.11	0.5804	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			447.98010	401.305	20.50	0.3767	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			956.78010	1,029.005	20.50	0.6233	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			225.72220	199.132	22.59	0.2077	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,794.52220	1,886.832	22.59	0.7923	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Call			0.00000	351.160	20.91	0.3376	263,369.78	750	750
\$ / R	On	13/03/2017	Foreign Exchange Option	14.50	Put			0.00000	1,178.860	20.91	0.6624	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			355.93120	318.148	21.23	0.3107	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,214.73120	1,295.849	21.23	0.6893	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			176.39420	155.063	23.24	0.1666	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,125.19420	2,222.763	23.24	0.8334	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			228.70560	201.804	22.56	0.2101	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,777.50560	1,869.504	22.56	0.7899	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			227.20860	200.462	22.57	0.2089	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,786.00860	1,878.162	22.57	0.7911	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			98.18900	87.745	25.33	0.0976	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			3,056.98900	3,165.445	25.33	0.9024	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			208.68550	183.880	22.80	0.1938	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,897.48550	1,991.580	22.80	0.8062	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			180.98070	159.151	23.17	0.1706	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,089.78070	2,186.851	23.17	0.8294	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			45.23700	35.535	28.08	0.0413	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,684.03700	4,793.235	28.08	0.9587	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			169.75140	149.151	23.34	0.1610	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,178.55140	2,276.851	23.34	0.8390	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			130.39960	114.242	24.06	0.1265	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,559.19960	2,661.942	24.06	0.8735	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			21.37920	16.170	28.08	0.0206	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,610.17920	5,723.870	28.08	0.9794	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			89.05520	79.333	26.02	0.0878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,297.85520	3,407.033	26.02	0.9122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			79.63220	70.655	26.87	0.0775	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,598.43220	3,708.355	26.87	0.9225	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			3.84830	2.670	28.08	0.0040	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,632.64830	7,750.370	28.08	0.9960	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			44.88990	35.248	28.08	0.0411	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,693.68990	4,802.948	28.08	0.9589	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			28.97500	22.254	28.08	0.0274	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,237.77500	5,349.954	28.08	0.9726	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,422.70670	1,319.091	17.80	0.8193	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			131.50670	146.791	17.80	0.1807	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,053.32270	964.174	18.18	0.7010	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			262.12270	291.874	18.18	0.2990	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			4.49920	3.146	28.08	0.0047	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,453.29920	7,570.846	28.08	0.9953	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,673.91710	1,565.048	17.76	0.8745	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			82.71710	92.748	17.76	0.1255	0.00	0	250
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			672.66300	611.571	19.62	0.4820	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			744.86300	803.571	19.62	0.5180	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			130.26720	116.517	25.33	0.1131	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,279.86720	3,385.917	25.33	0.8869	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			671.98230	611.022	19.63	0.4806	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			751.58230	810.422	19.63	0.5194	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			679.76200	618.374	19.61	0.4836	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			746.76200	805.174	19.61	0.5164	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			573.58280	520.411	20.22	0.4153	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			989.38280	1,056.311	20.22	0.5847	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			167.75930	151.318	24.17	0.1408	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,933.05930	3,036.818	24.17	0.8592	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			778.39780	710.978	19.27	0.5226	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			673.69780	726.478	19.27	0.4774	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			658.21990	599.316	19.80	0.4596	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			853.51990	914.816	19.80	0.5404	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			390.36910	352.532	21.57	0.2976	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,545.66910	1,628.032	21.57	0.7024	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			805.19120	743.845	19.73	0.4845	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			934.79120	995.145	19.73	0.5155	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			786.50970	726.320	19.81	0.4757	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			966.10970	1,027.620	19.81	0.5243	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			579.24470	533.380	20.88	0.3717	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,418.84470	1,494.680	20.88	0.6283	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			442.23490	405.427	21.86	0.2946	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,891.83490	1,976.727	21.86	0.7054	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			832.11200	769.125	19.62	0.4969	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			891.71200	950.425	19.62	0.5031	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			438.23470	401.730	21.89	0.2923	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,907.83470	1,993.030	21.89	0.7077	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			436.24800	399.894	21.90	0.2912	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,915.84800	2,001.194	21.90	0.7088	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			693.11680	638.951	20.23	0.4305	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put		1,142.71680	1,210.251	20.23	0.5695	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call		376.13820	344.393	22.37	0.2561	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put		2,185.73820	2,275.693	22.37	0.7439	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call		353.54670	323.584	22.56	0.2426	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put		2,303.14670	2,394.884	22.56	0.7574	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		440.22780	403.572	21.88	0.2934	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,899.82780	1,984.872	21.88	0.7066	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		315.65850	288.745	22.93	0.2195	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,525.25850	2,620.045	22.93	0.7805	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		258.71470	236.539	23.59	0.1836	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,938.31470	3,037.839	23.59	0.8164	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		389.79200	356.985	22.26	0.2642	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		2,119.39200	2,208.285	22.26	0.7358	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		171.64880	159.421	26.63	0.1215	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		4,271.24880	4,380.721	26.63	0.8785	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		135.83130	121.986	26.63	0.0971	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,735.43130	4,843.286	26.63	0.9029	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		338.37430	309.625	22.70	0.2334	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		2,387.97430	2,480.925	22.70	0.7666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call		931.54180	862.599	19.24	0.5411	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put		751.14180	803.899	19.24	0.4589	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		76.52120	67.948	26.63	0.0590	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,736.12120	5,849.248	26.63	0.9410	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		175.83480	163.221	26.42	0.1247	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		4,175.43480	4,284.521	26.42	0.8753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,404.77910	1,309.750	18.04	0.7122	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		354.37910	381.050	18.04	0.2878	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		949.22100	879.229	19.17	0.5487	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		728.82100	780.529	19.17	0.4513	0.00	0	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		971.36970	903.388	19.34	0.5386	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		809.96970	864.288	19.34	0.4614	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		211.03160	198.337	25.98	0.1423	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		4,079.63160	4,189.237	25.98	0.8577	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call		766.74820	713.978	20.24	0.4436	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put		1,191.54820	1,261.278	20.24	0.5564	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,270.34220	1,193.777	18.85	0.6016	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		728.14220	778.777	18.85	0.3984	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,265.54480	1,189.243	18.87	0.6000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		733.34480	784.243	18.87	0.4000	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call		1,063.81110	998.850	19.57	0.5277	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,707.80000	985,835.000	26.03	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,866.94650	1,765.871	17.79	0.7643	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		324.74650	350.871	17.79	0.2357	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		4,015.39650	4,132.449	25.27	0.8173	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,701.39930	1,602.686	18.00	0.7249	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put		409.19930	437.686	18.00	0.2751	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Call		1,456.19000	1,365.995	18.34	0.6596	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	13.40	Put		563.99000	600.995	18.34	0.3404	0.00	0	500
\$ / R	On	18/09/2017		Foreign Exchange Option	1000.00	Call		0.00000	0.000	26.03	0.0000	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		3,434.74240	3,546.940	24.08	0.7886	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Call		356.05260	341.133	24.10	0.2108	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		3,443.85260	3,556.133	24.10	0.7892	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		355.16270	340.330	24.11	0.2103	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		3,452.96270	3,565.330	24.11	0.7897	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	18.00	Call		307.59650	297.449	25.27	0.1827	0.00	0	10,000
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Put		2,930.83300	3,034.127	23.11	0.7545	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Call		396.26380	374.441	23.38	0.2318	0.00	0	500
\$ / R	On	18/09/2017		Foreign Exchange Option	17.00	Put		3,104.06380	3,209.441	23.38	0.7682	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Call		392.44160	371.599	23.43	0.2300	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	17.03	Put		3,130.24160	3,236.599	23.43	0.7700	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Call		356.94240	341.940	24.08	0.2114	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.22	Put		991.61110	1,053.850	19.57	0.4723	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Call		1,024.52190	961.306	19.70	0.5127	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	14.32	Put		1,052.32190	1,116.306	19.70	0.4873	0.00	0	110
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Call		483.84690	455.293	22.59	0.2761	0.00	0	960
\$ / R	On	18/09/2017		Foreign Exchange Option	16.40	Put		2,591.64690	2,690.293	22.59	0.7239	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	16.80	Call		423.03300	399.127	23.11	0.2455	0.00	0	110
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Call		948.02580	891.916	20.29	0.4628	0.00	0	0
\$ / R	On	23/10/2017		Foreign Exchange Option	14.81	Put		1,372.52580	1,447.316	20.29	0.5372	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.31	Call		554.19840	528.127	23.50	0.2718	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.31	Put		3,283.49840	3,394.427	23.50	0.7282	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	16.00	Call		796.99400	753.275	21.88	0.3712	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	16.00	Put		2,216.29400	2,309.575	21.88	0.6288	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.29	Call		557.11200	530.811	23.48	0.2731	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.29	Put		3,266.41200	3,377.111	23.48	0.7269	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.30	Call		555.65260	529.467	23.49	0.2724	0.00	0	0
\$ / R	On	18/12/2017		Foreign Exchange Option	17.30	Put		3,274.95260	3,385.767	23.49	0.7276	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.51	Call		759.87300	729.292	23.62	0.3177	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.51	Put		3,339.57300	3,443.692	23.62	0.6823	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.49	Call		763.25640	732.411	23.59	0.3189	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.49	Put		3,322.95640	3,426.811	23.59	0.6811	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.50	Call		761.56520	730.849	23.60	0.3183	0.00	0	0
\$ / R	On	19/03/2018		Foreign Exchange Option	17.50	Put		3,331.26520	3,435.249	23.60	0.6817	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.70	Call		971.86960	936.743	23.64	0.3559	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.70	Put		3,392.06960	3,489.143	23.64	0.6441	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.71	Call		969.99210	934.994	23.66	0.3553	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.71	Put		3,400.19210	3,497.394	23.66	0.6447	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	13.64	Call		2,370.77500	2,254.156	18.88	0.7114	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	13.64	Put		730.97500	746.556	18.88	0.2886	0.00	0	70,530
\$ / R	On	18/06/2018		Foreign Exchange Option	17.69	Call		973.75230	938.503	23.63	0.3565	0.00	0	0
\$ / R	On	18/06/2018		Foreign Exchange Option	17.69	Put		3,383.95230	3,480.903	23.63	0.6435	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 \$ / R Option											8,433,341.23	10,903	2,377,741
Total \$ / R											550,949,582.63	51,027	3,083,884
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			13.44900		13.56630			0.0000	511,062.00	38	418
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			13.67230		13.79120			0.0000	0.00	0	91
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			13.92870		14.05040			0.0000	0.00	0	55
Total \$ / R MAXI Future											511,062.00	38	564
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			6,428.48830	5,057.612	24.48	0.1001	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			148,798.48830	159,157.612	24.48	0.8999	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			6,346.76000	4,984.361	24.50	0.0988	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			149,716.76000	160,084.361	24.50	0.9012	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			6,266.00210	4,912.051	24.51	0.0976	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			150,636.00210	161,012.051	24.51	0.9024	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			8,939.09280	7,964.216	25.99	0.0881	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			328,819.09280	339,734.216	25.99	0.9119	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			8,905.52410	7,933.269	26.02	0.0878	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			329,785.52410	340,703.269	26.02	0.9122	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			8,872.03870	7,902.398	26.04	0.0874	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			330,752.03870	341,672.398	26.04	0.9126	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			30,108.21150	27,536.613	23.08	0.2104	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			262,068.21150	271,666.613	23.08	0.7896	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			29,979.86360	27,418.672	23.10	0.2096	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			262,939.86360	272,548.672	23.10	0.7904	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			29,851.84090	27,301.653	23.11	0.2088	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			263,811.84090	273,431.653	23.11	0.7912	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											511,062.00	38	564
£ / R	On	02/12/2016			16.58380		16.75440			0.0000	0.00	0	35
£ / R	On	15/12/2016			16.63470		16.80710			0.0000	0.00	0	14
£ / R	On	19/12/2016			16.65110		16.82330			0.0000	6,727,044.40	404	56,333
£ / R	On	31/01/2017			16.81500		16.98720			0.0000	0.00	0	2
£ / R	On	13/03/2017			16.96050		17.13470			0.0000	0.00	0	8,176
£ / R	On	25/04/2017			17.11550		17.29180			0.0000	0.00	0	73
£ / R	On	19/06/2017			17.31290		17.49130			0.0000	0.00	0	20,028
£ / R	On	18/12/2017			18.02070		18.21980			0.0000	0.00	0	0
Total £ / R Future											6,727,044.40	404	84,661
£ / R	On	02/12/2016		Call			268.14650	202.840	22.23	0.3347	0.00	0	0
£ / R	On	02/12/2016		Put			533.74650	639.040	22.23	0.6653	0.00	0	0
£ / R	On	15/12/2016		Call			498.50380	406.023	20.69	0.4894	0.00	0	0
£ / R	On	15/12/2016		Put			391.40380	471.323	20.69	0.5106	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	15.89	Call			1,044.93460	905.496	19.30	0.7751	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			111.63460	144.396	19.30	0.2249	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3.64800	2.402	34.05	0.0042	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,820.34800	5,991.302	34.05	0.9958	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			32.83320	24.394	25.79	0.0429	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,599.53320	2,763.294	25.79	0.9571	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			0.37780	0.223	34.05	0.0005	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,637.07780	7,809.123	34.05	0.9995	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.01270	0.006	34.05	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,116.71270	10,288.906	34.05	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			176.08750	136.821	22.68	0.2005	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			1,152.78750	1,285.721	22.68	0.7995	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3.60500	2.372	34.05	0.0042	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,830.30500	6,001.272	34.05	0.9958	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2.34230	1.510	34.05	0.0027	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,189.04230	6,360.410	34.05	0.9973	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			293.43000	234.379	21.70	0.3123	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			770.13000	883.279	21.70	0.6877	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			10.02340	8.309	33.02	0.0133	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,596.72340	4,767.209	33.02	0.9867	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3.69140	2.432	34.05	0.0042	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,810.39140	5,981.332	34.05	0.9958	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			185.64180	144.560	22.59	0.2100	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			1,112.34180	1,243.460	22.59	0.7900	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			142.31750	109.675	23.05	0.1661	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			1,319.01750	1,458.575	23.05	0.8339	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			91.50300	69.659	23.83	0.1118	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,678.20300	1,828.559	23.83	0.8882	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			495.04270	406.519	20.55	0.4760	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			431.74270	515.419	20.55	0.5240	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			347.05480	279.652	21.34	0.3591	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			653.75480	758.551	21.34	0.6409	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			265.52740	211.037	21.91	0.2869	0.00	0	500
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			842.22740	959.937	21.91	0.7131	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			718.05130	627.106	20.16	0.5083	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			590.85130	672.106	20.16	0.4917	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			6.95610	6.137	23.35	0.0083	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,622.25610	6,795.637	23.35	0.9917	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			6.89200	6.080	23.35	0.0082	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,632.19200	6,805.580	23.35	0.9918	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			7.02070	6.194	23.35	0.0084	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,612.32070	6,785.694	23.35	0.9916	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			39.72040	33.916	25.50	0.0312	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,727.92040	6,898.416	25.50	0.9688	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,538.70000	6,717.100	1.0000	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	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			6,548.70000	6,727.100		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			6,528.70000	6,707.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			220.51980	197.085	22.96	0.1043	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			7,150.71980	7,326.385	22.96	0.8957	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			219.78710	196.417	22.96	0.1040	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			7,159.98710	7,335.717	22.96	0.8960	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			221.25480	197.755	22.96	0.1046	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			7,141.45480	7,317.055	22.96	0.8954	0.00	0	0
Total £ / R Option												0.00	0	20,761
Total £ / R												6,727,044.40	404	105,422
¥ / R	On	19/12/2016	Foreign Exchange Future			0.12860		0.13005			0.0000	0.00	0	14,596
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13127		0.13273			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13436		0.13586			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13724		0.13880			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	27.37	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,995.00000	28,139.800	27.37	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.37	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,995.00000	29,139.800	27.37	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.37	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,995.00000	30,139.800	27.37	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			385.28390	326.791	21.35	0.3253	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			1,112.38390	1,199.791	21.35	0.6747	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			187.75650	154.164	22.71	0.1744	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,914.85650	2,027.164	22.71	0.8256	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			88.66090	70.872	23.83	0.0886	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,815.76090	2,943.872	23.83	0.9114	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			448.88750	388.011	22.10	0.2907	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,863.28750	1,952.411	22.10	0.7093	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			272.04090	229.835	22.95	0.1884	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,686.44090	2,794.235	22.95	0.8116	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			161.96960	134.360	23.65	0.1189	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,576.36960	3,698.760	23.65	0.8811	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			759.41230	679.048	22.86	0.3770	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,879.41230	1,955.448	22.86	0.6230	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			525.05630	462.160	23.63	0.2773	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,645.05630	2,738.560	23.63	0.7227	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			355.05160	306.362	24.09	0.1986	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,475.05160	3,582.762	24.09	0.8014	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 ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	14,596
€ / R	On	25/11/2016	Foreign Exchange Future			14.78890		14.92190			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			14.79910		14.93210			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			14.88070		15.01610			0.0000	14,077,142.20	946	55,067
€ / R	On	13/03/2017	Foreign Exchange Future			15.18820		15.32570			0.0000	3,235,086.60	213	27,419
€ / R	On	19/06/2017	Foreign Exchange Future			15.54330		15.68450			0.0000	15,543.30	1	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			15.87530		16.02290			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.24440		16.40240			0.0000	0.00	0	0
Total € / R Future												17,327,772.10	1,160	160,462
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			169.35010	153.841	24.90	0.3101	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			457.45010	574.941	24.90	0.6899	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			29.96710	28.604	26.56	0.0717	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,337.86710	1,469.504	26.56	0.9283	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,470.95750	1,590.350	24.18	0.8768	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			77.65000	62.111	24.30	0.1098	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,561.55000	1,681.411	24.30	0.8902	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			46.72810	35.878	24.79	0.0681	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,930.62810	2,055.178	24.79	0.9319	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,025.01440	2,150.509	24.91	0.9398	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			40.59130	30.776	24.92	0.0594	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			2,034.49130	2,160.076	24.92	0.9406	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.61180	0.710	33.15	0.0015	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,784.51180	5,920.010	33.15	0.9985	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			87.05750	71.049	24.18	0.1232	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.10110	0.128	33.15	0.0003	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,884.00110	7,019.428	33.15	0.9997	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			41.64490	31.648	24.90	0.0609	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			2,015.54490	2,140.948	24.90	0.9391	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			41.11440	31.209	24.91	0.0602	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,479.00370	3,602.624	24.68	0.9149	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,272.52430	1,160.183	17.94	0.7345	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			246.82430	271.983	17.94	0.2655	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,469.40730	3,592.986	24.66	0.9145	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			951.03640	857.976	18.45	0.6156	0.00	0	500
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			425.33640	469.776	18.45	0.3844	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Call			0.00000	401.430	20.27	0.3521	545,944.39	1,360	680
€ / R	On	13/03/2017	Foreign Exchange Option	16.00	Put			0.00000	1,213.230	20.27	0.6479	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			94.70370	80.824	24.68	0.0851	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			224.90300	193.326	22.17	0.1893	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			2,069.20300	2,175.126	22.17	0.8107	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			95.51510	81.549	24.64	0.0858	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,459.81510	3,583.349	24.64	0.9142	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			95.10730	81.186	24.66	0.0855	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			726.07250	660.498	19.73	0.4148	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,301.57250	1,377.198	19.73	0.5852	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			230.16730	213.821	24.04	0.1527	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,725.66730	3,850.521	24.04	0.8473	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			229.61830	213.332	24.06	0.1523	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,735.11830	3,860.032	24.06	0.8477	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			229.07200	212.849	24.08	0.1519	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,744.57200	3,869.549	24.08	0.8481	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,845.26190	1,722.503	17.60	0.7799	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			270.76190	289.203	17.60	0.2201	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			379.68500	360.048	23.54	0.2045	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,826.78500	3,954.748	23.54	0.7955	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			379.05640	359.499	23.56	0.2041	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,836.15640	3,964.199	23.56	0.7959	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			380.31210	360.600	23.51	0.2048	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,817.41210	3,945.300	23.51	0.7952	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,493.99440	2,600.961	21.21	0.6415	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			834.12860	783.252	21.22	0.3577	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,501.72860	2,608.852	21.22	0.6423	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			838.66790	787.476	21.20	0.3593	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,486.26790	2,593.076	21.20	0.6407	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			836.39440	785.361	21.21	0.3585	0.00	0	0
Total € / R Option												545,944.39	1,360	9,552
Total € / R												17,873,716.49	2,520	170,014
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.34340		10.43620			0.0000	465,453.00	45	13,011
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.49430		10.58820			0.0000	2,539,620.60	242	11,066
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.66710		10.76240			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			10.82690		10.92510			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.01880		11.12340			0.0000	0.00	0	0
Total AU\$ / R Future												3,005,073.60	287	24,168
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			124.85260	96.447	15.62	0.2913	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			348.65260	413.047	15.62	0.7087	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			121.98250	94.100	15.66	0.2856	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			355.78250	420.700	15.66	0.7144	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			119.17140	91.806	15.69	0.2800	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			362.97140	428.406	15.69	0.7200	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			63.05990	51.254	17.11	0.1061	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,424.85990	1,506.955	17.11	0.8939	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			62.27490	50.577	17.12	0.1048	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,434.07490	1,516.277	17.12	0.8952	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			63.85540	51.940	17.09	0.1074	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,415.65540	1,497.640	17.09	0.8926	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			159.17150	140.273	16.88	0.1919	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,466.77150	1,543.173	16.88	0.8081	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			161.88430	142.703	16.84	0.1949	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,449.48430	1,525.603	16.84	0.8051	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			160.52290	141.481	16.86	0.1934	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,458.12290	1,534.381	16.86	0.8066	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,510.11530	1,585.884	17.07	0.7451	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			263.46300	241.179	17.09	0.2534	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,518.36300	1,594.279	17.09	0.7466	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			261.72340	239.590	17.10	0.2520	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,526.62340	1,602.690	17.10	0.7480	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			265.21530	242.783	17.07	0.2549	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,237.18190	1,306.432	16.73	0.6327	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			485.80200	450.041	16.70	0.3706	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,222.40200	1,291.241	16.70	0.6294	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			483.18190	447.629	16.71	0.3690	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,229.78190	1,298.829	16.71	0.6310	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			480.58190	445.232	16.73	0.3673	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,005,073.60	287	24,168
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.05920		10.14190			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.23480		10.31850			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.43590		10.52150			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			1.87590	2.681	27.00	0.0090	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,369.97590	2,453.481	27.00	0.9910	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			1.87170	2.676	27.08	0.0090	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,379.97170	2,463.476	27.08	0.9910	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			1.86760	2.672	27.16	0.0090	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,389.96760	2,473.472	27.16	0.9910	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			26.21550	21.126	20.97	0.0431	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,437.71550	2,516.326	20.97	0.9569	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			25.94260	20.907	20.99	0.0426	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,447.44260	2,526.106	20.99	0.9574	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			25.67290	20.690	21.01	0.0422	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,457.17290	2,535.890	21.01	0.9578	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			205.72180	184.107	18.29	0.2278	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,414.22180	1,478.207	18.29	0.7722	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			204.10340	182.630	18.31	0.2263	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,422.60340	1,486.730	18.31	0.7737	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			202.49870	181.166	18.33	0.2247	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,430.99870	1,495.266	18.33	0.7753	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option									0.00	0	0
Total CAD/ R									0.00	0	5,806
CF CANDCO	19/12/2016		Foreign Exchange Future	896.72490	788.72290			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future									0.00	0	20,000
Total CF CANDCO CAGZ									0.00	0	20,000
CHF / R	On 19/12/2016		Foreign Exchange Future	13.81420	13.92760			0.0000	0.00	0	1,864
CHF / R	On 13/03/2017		Foreign Exchange Future	14.11860	14.23370			0.0000	0.00	0	0
CHF / R	On 19/06/2017		Foreign Exchange Future	14.47160	14.59000			0.0000	0.00	0	0
Total CHF / R Future									0.00	0	1,864
CHF / R	On 19/12/2016	16.68	Call		13.42460	11.633	27.94	0.0246	0.00	0	0
CHF / R	On 19/12/2016	16.68	Put		2,765.82460	2,877.433	27.94	0.9754	0.00	0	0
CHF / R	On 19/12/2016	16.69	Call		13.29190	11.586	27.99	0.0245	0.00	0	0
CHF / R	On 19/12/2016	16.69	Put		2,775.69190	2,887.386	27.99	0.9755	0.00	0	0
CHF / R	On 19/12/2016	16.70	Call		13.16110	11.539	28.05	0.0244	0.00	0	0
CHF / R	On 19/12/2016	16.70	Put		2,785.56110	2,897.339	28.05	0.9756	0.00	0	0
CHF / R	On 13/03/2017	17.05	Call		99.59710	83.833	23.55	0.0968	0.00	0	0
CHF / R	On 13/03/2017	17.05	Put		2,915.89710	3,015.233	23.55	0.9032	0.00	0	0
CHF / R	On 13/03/2017	17.06	Call		98.96040	83.145	23.56	0.0961	0.00	0	0
CHF / R	On 13/03/2017	17.06	Put		2,925.26040	3,024.545	23.56	0.9039	0.00	0	0
CHF / R	On 13/03/2017	17.07	Call		98.32670	82.464	23.56	0.0955	0.00	0	0
CHF / R	On 13/03/2017	17.07	Put		2,934.62670	3,033.864	23.56	0.9045	0.00	0	0
CHF / R	On 19/06/2017	15.87	Call		492.62840	450.733	21.13	0.3171	0.00	0	0
CHF / R	On 19/06/2017	15.87	Put		1,772.62840	1,849.133	21.13	0.6829	0.00	0	0
CHF / R	On 19/06/2017	15.88	Call		490.49150	448.751	21.15	0.3159	0.00	0	0
CHF / R	On 19/06/2017	15.88	Put		1,780.49150	1,857.151	21.15	0.6841	0.00	0	0
CHF / R	On 19/06/2017	15.89	Call		488.36540	446.780	21.16	0.3147	0.00	0	0
CHF / R	On 19/06/2017	15.89	Put		1,788.36540	1,865.180	21.16	0.6853	0.00	0	0
Total CHF / R Option									0.00	0	0
Total CHF / R									0.00	0	1,864
CNH / R	On 19/12/2016		Foreign Exchange Future	1.97230	1.99300			0.0000	0.00	0	10
CNH / R	On 13/03/2017		Foreign Exchange Future	1.99470	2.01490			0.0000	0.00	0	0
CNH / R	On 19/06/2017		Foreign Exchange Future	2.01970	2.04050			0.0000	0.00	0	0
Total CNH / R Future									0.00	0	10
CNH / R	On 19/12/2016	2.45	Call		5.74340	8.811	28.70	0.0137	0.00	0	0
CNH / R	On 19/12/2016	2.45	Put		4,575.74340	4,785.811	28.70	0.9863	0.00	0	0
CNH / R	On 19/12/2016	2.46	Call		5.64330	8.686	29.10	0.0133	0.00	0	0
CNH / R	On 19/12/2016	2.46	Put		4,675.64330	4,885.686	29.10	0.9867	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			5.55160	8.573	29.50	0.0130	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,775.55160	4,985.573	29.50	0.9870	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			83.05060	63.584	22.78	0.0586	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,734.05060	4,916.584	22.78	0.9414	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			80.99680	61.208	22.93	0.0564	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,831.99680	5,014.208	22.93	0.9436	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			79.04430	58.951	23.08	0.0543	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,930.04430	5,111.951	23.08	0.9457	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,511.80610	2,669.168	19.26	0.7299	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			497.86990	449.030	19.35	0.2616	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,592.86990	2,752.030	19.35	0.7384	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			479.81890	432.585	19.44	0.2534	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,674.81890	2,835.585	19.44	0.7466	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			516.80610	466.168	19.26	0.2701	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	28/11/2016	Foreign Exchange Future			1.96800		1.98810			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			65.70420	43.486	22.11	0.0934	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			1,284.70420	1,463.486	22.11	0.9066	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			55.91330	36.575	22.24	0.0803	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,374.91330	1,556.575	22.24	0.9197	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			47.48550	30.698	22.38	0.0689	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,466.48550	1,650.698	22.38	0.9311	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			2.00490		2.02320			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.04640		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	Call			14.09650	13.654	30.40	0.0190	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,682.09650	4,864.654	30.40	0.9810	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			14.77420	14.307	29.65	0.0202	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,482.77420	4,665.307	29.65	0.9798	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			14.42310	13.969	30.02	0.0195	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,582.42310	4,764.969	30.02	0.9805	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			243.45390	212.527	19.06	0.1805	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,393.45390	2,548.527	19.06	0.8195	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			275.56120	243.593	19.02	0.2014	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			2,225.56120	2,379.593	19.02	0.7986	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			259.04510	227.598	19.04	0.1908	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,309.04510	2,463.598	19.04	0.8092	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			1.73470		1.74970			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.76480		1.77980			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.79840		1.81390			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			11.81290	8.585	27.22	0.0157	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,714.81290	3,861.585	27.22	0.9843	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			10.86370	8.357	27.66	0.0151	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,813.86370	3,961.357	27.66	0.9849	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			10.00230	8.147	28.10	0.0145	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,913.00230	4,061.147	28.10	0.9855	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			138.20890	132.193	25.40	0.1108	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,740.20890	3,884.193	25.40	0.8892	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			132.42220	129.065	25.67	0.1077	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,834.42220	3,981.065	25.67	0.8923	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			129.26340	126.102	25.95	0.1048	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,931.26340	4,078.102	25.95	0.8952	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			596.36000	549.729	21.33	0.3108	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,257.36000	2,365.729	21.33	0.6892	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			638.40330	588.551	21.05	0.3298	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			2,099.40330	2,204.551	21.05	0.6702	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			616.95120	568.735	21.19	0.3201	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,177.95120	2,284.735	21.19	0.6799	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			0.13140		0.13260			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13090		0.13280			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13130		0.13280			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			9.85020		9.90330			0.0000	0.00	0	75
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			9.98510		10.03870			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.13850		10.19350			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	75

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			24.47600	18.347	18.96	0.0682	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			971.17600	1,018.147	18.96	0.9318	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			23.88720	17.953	19.01	0.0668	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			980.58720	1,027.753	19.01	0.9332	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			23.31300	17.568	19.06	0.0655	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			990.01300	1,037.368	19.06	0.9345	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			106.43660	95.112	18.15	0.1748	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,157.73660	1,200.012	18.15	0.8252	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			105.14240	93.919	18.17	0.1729	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,166.44240	1,208.819	18.17	0.8271	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			103.86590	92.741	18.18	0.1711	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,175.16590	1,217.641	18.18	0.8289	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			277.69610	258.458	17.43	0.3119	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			1,024.19610	1,059.958	17.43	0.6881	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			275.47020	256.365	17.45	0.3098	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			1,031.97020	1,067.865	17.45	0.6902	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			273.26620	254.290	17.47	0.3077	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,039.76620	1,075.791	17.47	0.6923	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	75
PULA / R	On	19/12/2016	Foreign Exchange Future			1.29120		1.29700			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.30800		1.31380			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.32040		1.32450			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			1,030.00000	1,088.000		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			1,130.00000	1,188.000		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			1,230.00000	1,288.000		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			1,062.00000	1,120.000		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			1,162.00000	1,220.000		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			1,262.00000	1,320.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			655.00000	696.000		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			755.00000	796.000		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			555.00000	596.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 19/12/2016 Foreign Exchange Future			1.23810		1.24010			0.0000	0.00	0	0
QUANTO £On 13/03/2017 Foreign Exchange Future			1.24050		1.24240			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.24300		1.24490			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			1.10650		1.10690			0.0000	0.00	0	72
QUANTO €On 13/03/2017 Foreign Exchange Future			1.11090		1.11130			0.0000	0.00	0	0
QUANTO €On 19/06/2017 Foreign Exchange Future			1.11590		1.11630			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	72
Total QUANTO € / \$									0.00	0	72
RAIN On 19/12/2016 Foreign Exchange Future			23,117.17000		23,341.88000			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			9.68000		9.75970			0.0000	0.00	0	153
SGD / R On 13/03/2017 Foreign Exchange Future			9.84510		9.92590			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			2.14020	2.609	24.97	0.0098	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.81	Put			2,052.44020	2,132.609	24.97	0.9902	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.82	Call			2.13130	2.599	25.05	0.0097	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.82	Put			2,062.43130	2,142.599	25.05	0.9903	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.83	Call			2.12270	2.590	25.13	0.0097	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.83	Put			2,072.42270	2,152.590	25.13	0.9903	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Call			109.51980	96.627	18.89	0.1737	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Put			1,173.61980	1,241.527	18.89	0.8263	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Call			108.22490	95.468	18.91	0.1719	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Put			1,182.32490	1,250.368	18.91	0.8281	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Call			106.94580	94.322	18.93	0.1701	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Put			1,191.04580	1,259.222	18.93	0.8299	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			4.20910		4.24120			0.0000	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Future			4.19890		4.23160			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Future									0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Put			1,049.65590	1,082.036	28.17	0.9912	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Call			0.85540	1.135	28.37	0.0087	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Put			1,059.65540	1,092.035	28.37	0.9913	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Call			0.85510	1.135	28.57	0.0087	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Put			1,069.65510	1,102.035	28.57	0.9913	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Call			0.85590	1.136	28.17	0.0088	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Call			19.50390	15.621	17.42	0.0832	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Put			647.90390	676.721	17.42	0.9168	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Call			18.82000	15.022	17.44	0.0804	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Put			657.22000	686.122	17.44	0.9196	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Call			18.15950	14.444	17.46	0.0777	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Put			666.55950	695.544	17.46	0.9223	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.36500		1.35980			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.32500		1.31900			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.27650		1.25900			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									570,087,193.50	42,013	1,040,321
Total Options									8,979,285.62	12,263	2,408,054
Grand Total:									579,066,479.12	54,276	3,448,375