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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/11/2016 Foreign Exchange Future			13.45750		13.60810			0.0000	121,803,832.50	9,051	0
\$ / R On 10/11/2016 Foreign Exchange Future			13.46010		13.61040			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.47150		13.62190			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.47380		13.62420			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.47600		13.62710			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.50700		13.65850			0.0000	0.00	0	6,970
\$ / R On 30/11/2016 Foreign Exchange Future			13.51270		13.61220			0.0000	1,053,990.60	78	78
\$ / R On 05/12/2016 Foreign Exchange Future			13.52680		13.67850			0.0000	0.00	0	0
\$ / R On 06/12/2016 Foreign Exchange Future			13.52960		13.68130			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			13.54650		13.69850			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			13.54930		13.70140			0.0000	338,732.50	25	275
\$ / R On 14/12/2016 Foreign Exchange Future			13.55220		13.70430			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			13.55500		13.70720			0.0000	0.00	0	94
\$ / R On 19/12/2016 Foreign Exchange Future			13.56630		13.71870			0.0000	1,301,659,352.40	95,948	411,190
\$ / R On 21/12/2016 Foreign Exchange Future			13.57200		13.72440			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			13.59460		13.74750			0.0000	0.00	0	790
\$ / R On 04/01/2017 Foreign Exchange Future			13.61160		13.76470			0.0000	0.00	0	2,000
\$ / R On 11/01/2017 Foreign Exchange Future			13.63100		13.70660			0.0000	681,550.00	50	50
\$ / R On 13/01/2017 Foreign Exchange Future			13.63620		13.78970			0.0000	0.00	0	0
\$ / R On 18/01/2017 Foreign Exchange Future			13.64930		13.80290			0.0000	0.00	0	0
\$ / R On 23/01/2017 Foreign Exchange Future			13.66230		13.81600			0.0000	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2017			13.66750		13.82130			0.0000	0.00	0	0
\$ / R	On	27/01/2017			13.67280		13.82660			0.0000	0.00	0	0
\$ / R	On	31/01/2017			13.68320		13.83710			0.0000	164,198.40	12	86
\$ / R	On	13/03/2017			13.79120		13.94670			0.0000	85,946,758.40	6,232	110,706
\$ / R	On	11/04/2017			13.86780		13.94450			0.0000	554,712.00	40	40
\$ / R	On	12/04/2017			13.87040		14.02710			0.0000	0.00	0	0
\$ / R	On	13/04/2017			13.87300		13.94450			0.0000	0.00	0	0
\$ / R	On	21/04/2017			13.89420		14.05120			0.0000	0.00	0	70
\$ / R	On	25/04/2017			13.90470		14.06200			0.0000	0.00	0	0
\$ / R	On	19/06/2017			14.05040		14.21020			0.0000	1,545,544.00	110	151,557
\$ / R	On	12/07/2017			14.11140		14.27220			0.0000	0.00	0	0
\$ / R	On	21/07/2017			14.13520		14.29650			0.0000	0.00	0	70
\$ / R	On	18/09/2017			14.29220		14.45580			0.0000	0.00	0	4,400
\$ / R	On	23/10/2017			14.38550		14.55020			0.0000	0.00	0	334
\$ / R	On	18/12/2017			14.58070		14.74550			0.0000	0.00	0	670
\$ / R	On	19/03/2018			14.93030		15.09140			0.0000	0.00	0	70
\$ / R	On	18/06/2018			15.27980		15.43740			0.0000	0.00	0	70
Total \$ / R Future											1,513,748,670.80	111,546	694,381
\$ / R	On	07/11/2016		14.95	Call		0.28160	0.000	26.00	0.0000	0.00	0	0
\$ / R	On	07/11/2016		14.95	Put		1,342.18160	1,492.500	26.00	1.0000	0.00	0	0
\$ / R	On	07/11/2016		16.30	Call		0.04310	0.000	26.00	0.0000	0.00	0	0
\$ / R	On	07/11/2016		16.30	Put		2,691.94310	2,842.500	26.00	1.0000	0.00	0	0
\$ / R	On	07/11/2016		16.36	Call		0.05400	0.000	26.00	0.0000	0.00	0	0
\$ / R	On	07/11/2016		16.36	Put		2,751.95400	2,902.500	26.00	1.0000	0.00	0	0
\$ / R	On	10/11/2016		14.10	Call		39.35440	13.144	34.55	0.0711	0.00	0	10,000
\$ / R	On	10/11/2016		14.10	Put		528.95440	653.044	34.55	0.9289	0.00	0	0
\$ / R	On	10/11/2016		14.40	Call		15.09110	5.456	39.17	0.0299	0.00	0	20,000
\$ / R	On	10/11/2016		14.40	Put		804.69110	945.356	39.17	0.9701	0.00	0	0
\$ / R	On	10/11/2016		13.90	Call		75.74620	27.373	32.22	0.1387	0.00	0	0
\$ / R	On	10/11/2016		13.90	Put		365.34620	467.273	32.22	0.8613	0.00	0	0
\$ / R	On	10/11/2016		14.00	Call		54.96820	18.938	33.38	0.0995	0.00	0	20,000
\$ / R	On	10/11/2016		14.00	Put		444.56820	558.838	33.38	0.9005	0.00	0	0
\$ / R	On	10/11/2016		14.80	Call		6.08960	2.071	45.34	0.0111	0.00	0	20,000
\$ / R	On	10/11/2016		14.80	Put		1,195.68960	1,341.971	45.34	0.9889	0.00	0	0
\$ / R	On	10/11/2016		14.15	Call		33.14620	11.248	35.32	0.0612	0.00	0	50,000
\$ / R	On	10/11/2016		14.15	Put		572.74620	701.148	35.32	0.9388	0.00	0	0
\$ / R	On	10/11/2016		14.25	Call		23.31840	8.329	36.86	0.0455	0.00	0	30,000
\$ / R	On	10/11/2016		14.25	Put		662.91840	798.229	36.86	0.9545	0.00	0	0
\$ / R	On	10/11/2016		13.60	Call		180.30520	81.624	28.74	0.3506	0.00	0	20,000
\$ / R	On	10/11/2016		13.60	Put		169.90520	221.524	28.74	0.6494	0.00	0	0
\$ / R	On	10/11/2016		13.75	Call		119.09960	47.540	30.48	0.2244	0.00	0	10,000
\$ / R	On	10/11/2016		13.75	Put		258.69960	337.440	30.48	0.7756	0.00	0	0
\$ / R	On	10/11/2016		13.80	Call		102.83380	39.574	31.06	0.1917	0.00	0	50,000
\$ / R	On	10/11/2016		13.80	Put		292.43380	379.474	31.06	0.8083	0.00	0	0
\$ / R	On	15/11/2016		13.63	Call		215.68820	131.523	25.10	0.3836	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			223.78820	290.023	25.10	0.6164	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			139.51600	79.478	25.81	0.2492	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			375.31600	465.678	25.81	0.7508	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			451.52650	328.492	22.93	0.6717	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			84.42650	112.492	22.93	0.3283	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			2.94300	1.440	34.71	0.0059	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,975.84300	2,125.440	34.71	0.9941	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			0.94060	0.186	44.46	0.0007	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,463.84060	3,614.186	44.46	0.9993	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,860.41130	1,708.970	23.52	0.9923	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			1.91130	1.970	23.52	0.0077	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			360.50410	266.188	20.33	0.5140	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			202.00410	259.188	20.33	0.4860	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.08370	0.051	41.37	0.0002	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,741.58370	5,893.051	41.37	0.9998	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Call			0.00000	232.838	20.53	0.4548	0.00	0	0
\$ / R	On	30/11/2016	Foreign Exchange Option	13.61	Put			0.00000	330.138	20.53	0.5452	0.00	0	0
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Call			287.44640	218.672	21.10	0.4010	0.00	0	15,000
\$ / R	On	05/12/2016	Foreign Exchange Option	13.75	Put			358.94640	441.872	21.10	0.5990	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Call			361.24410	278.195	20.47	0.4756	0.00	0	0
\$ / R	On	06/12/2016	Foreign Exchange Option	13.60	Put			279.94410	348.595	20.47	0.5244	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Call			122.70740	90.498	23.11	0.1918	0.00	0	7,000
\$ / R	On	06/12/2016	Foreign Exchange Option	14.35	Put			791.40740	910.898	23.11	0.8082	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			84.27620	62.945	23.68	0.1305	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			1,135.77620	1,266.445	23.68	0.8695	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			146.56210	111.396	22.46	0.2123	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			815.16210	932.096	22.46	0.7877	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,098.46580	955.750	18.35	0.8891	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			34.16580	43.550	18.35	0.1109	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,089.47730	947.032	18.36	0.8865	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			35.17730	44.832	18.36	0.1135	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,080.51270	938.343	18.36	0.8838	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			36.21270	46.143	18.36	0.1162	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			276.53930	218.249	21.69	0.3537	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			519.33930	613.249	21.69	0.6463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Call			13,518.70000	13,366.300	28.14	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	0.20	Put			0.00000	0.000	28.14	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,926.04210	1,773.573	20.47	0.9795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			7.34210	7.273	20.47	0.0205	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,248.77600	1,104.742	18.71	0.9068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			30.07600	38.442	18.71	0.0932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,026.93170	889.922	18.81	0.8424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			58.23170	73.622	18.81	0.1576	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			822.25590	698.274	19.11	0.7550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			103.55590	131.974	19.11	0.2450	0.00	0	166,585
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			617.76680	511.260	19.61	0.6341	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			189.06680	234.960	19.61	0.3659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			611.34280	505.493	19.62	0.6297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			192.64280	239.193	19.62	0.3703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,167.25140	1,025.402	18.75	0.8861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			38.55140	49.102	18.75	0.1139	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			586.08500	482.876	19.69	0.6123	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			207.38500	256.576	19.69	0.3877	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			579.87790	477.337	19.71	0.6079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			211.17790	261.037	19.71	0.3921	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			663.93000	552.919	19.49	0.6643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			165.23000	206.619	19.49	0.3357	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Call			503.17730	409.453	19.93	0.5510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.48	Put			264.47730	323.153	19.93	0.4490	0.00	0	9,347
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			492.03570	399.684	19.97	0.5423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			273.33570	333.384	19.97	0.4577	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			604.96380	499.769	19.64	0.6254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			196.26380	243.469	19.64	0.3746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			390.15850	315.289	20.51	0.4577	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			371.45850	448.989	20.51	0.5423	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			368.65860	297.085	20.67	0.4377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			399.95860	480.785	20.67	0.5623	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Call			549.50370	450.322	19.79	0.5860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.40	Put			230.80370	284.022	19.79	0.4140	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			276.03240	219.785	21.44	0.3459	0.00	0	23,025
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			557.33240	653.485	21.44	0.6541	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			260.26070	206.810	21.59	0.3294	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			591.56070	690.510	21.59	0.6706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			414.01440	334.492	20.36	0.4783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			345.31440	418.192	20.36	0.5217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			248.24800	196.968	21.72	0.3166	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			619.54800	720.668	21.72	0.6834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			245.32620	194.578	21.75	0.3134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			626.62620	728.278	21.75	0.6866	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			360.34740	290.075	20.73	0.4298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			411.64740	493.775	20.73	0.5702	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			223.09160	176.464	21.99	0.2892	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			684.39160	790.164	21.99	0.7108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			217.83940	172.200	22.06	0.2834	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			699.13940	805.900	22.06	0.7166	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			251.20040	199.385	21.69	0.3197	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			612.50040	713.086	21.69	0.6803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			205.21930	161.987	22.21	0.2693	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			736.51930	845.687	22.21	0.7307	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			193.30100	152.199	22.35	0.2557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			774.60100	885.899	22.35	0.7443	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			239.58070	189.886	21.81	0.3072	0.00	0	0

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\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		640.88070	743.586	21.81	0.6928	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		184.25120	144.787	22.47	0.2452	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		805.55120	918.487	22.47	0.7548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call		173.51890	136.024	22.61	0.2326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put		844.81890	959.724	22.61	0.7674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		210.18070	165.998	22.15	0.2749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		721.48070	829.698	22.15	0.7251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		161.38380	126.204	22.78	0.2183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		892.68380	1,009.904	22.78	0.7817	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		151.90110	118.563	22.92	0.2069	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		933.20110	1,052.263	22.92	0.7931	0.00	0	42,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call		186.47480	146.606	22.44	0.2478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put		797.77480	910.306	22.44	0.7522	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call		134.55900	104.655	23.20	0.1858	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put		1,015.85900	1,138.355	23.20	0.8142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		129.75310	100.815	23.29	0.1798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		1,041.05310	1,164.515	23.29	0.8202	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call		171.44640	134.337	22.64	0.2302	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put		852.74640	968.037	22.64	0.7698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call		120.64930	93.562	23.46	0.1685	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put		1,091.94930	1,217.262	23.46	0.8315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		119.19540	92.405	23.49	0.1667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		1,100.49540	1,226.106	23.49	0.8333	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call		150.07250	117.093	22.95	0.2047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put		941.37250	1,060.793	22.95	0.7953	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call		103.07930	79.631	23.83	0.1462	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put		1,204.37930	1,333.331	23.83	0.8538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		98.21670	75.793	23.94	0.1399	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		1,239.51670	1,369.493	23.94	0.8601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		125.11790	97.119	23.38	0.1741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		1,066.41790	1,190.819	23.38	0.8259	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		84.99660	65.114	24.25	0.1223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,346.29660	1,478.814	24.25	0.8777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		82.97930	63.468	24.30	0.1195	0.00	0	88,249
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,364.27930	1,497.168	24.30	0.8805	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		105.60360	81.626	23.77	0.1494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		1,186.90360	1,315.326	23.77	0.8506	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		64.78660	49.174	24.80	0.0951	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,546.08660	1,682.874	24.80	0.9049	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		63.98380	48.553	24.82	0.0941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,555.28380	1,692.253	24.82	0.9059	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		92.46750	71.227	24.08	0.1324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,283.76750	1,414.927	24.08	0.8676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		50.51200	38.188	25.29	0.0756	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,731.81200	1,871.889	25.29	0.9244	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		45.74930	34.544	25.49	0.0690	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,807.04930	1,948.244	25.49	0.9310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			73.41010	55.852	24.55	0.1067	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,454.71010	1,589.552	24.55	0.8933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			40.94540	30.879	25.71	0.0623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,892.24540	2,034.579	25.71	0.9377	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			35.78010	26.951	25.98	0.0549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,997.08010	2,140.651	25.98	0.9451	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			58.63640	44.430	24.99	0.0868	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,619.93640	1,758.130	24.99	0.9132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			30.54610	22.984	26.30	0.0474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,121.84610	2,266.684	26.30	0.9526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			29.10380	21.893	26.40	0.0453	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,160.40380	2,305.593	26.40	0.9547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			44.63370	33.691	25.54	0.0675	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,825.93370	1,967.391	25.54	0.9325	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			24.30800	18.275	26.77	0.0382	0.00	0	52,443
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,305.60800	2,451.975	26.77	0.9618	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			21.33090	16.035	27.04	0.0338	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,412.63090	2,559.735	27.04	0.9662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			30.91850	23.266	26.28	0.0479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,112.21850	2,256.966	26.28	0.9521	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			16.87820	12.330	27.40	0.0265	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,608.17820	2,756.030	27.40	0.9735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			15.21340	10.618	27.43	0.0232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,696.51340	2,844.318	27.43	0.9768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			28.75460	21.629	26.42	0.0448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,170.05460	2,315.330	26.42	0.9552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			12.73350	8.533	27.48	0.0191	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,824.03350	2,972.233	27.48	0.9809	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			12.35440	8.248	27.48	0.0185	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,843.65440	2,991.948	27.48	0.9815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			19.18730	14.425	27.26	0.0306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,500.48730	2,648.125	27.26	0.9694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			8.97430	5.755	27.55	0.0134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,050.27430	3,199.455	27.55	0.9866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			8.83780	5.656	27.55	0.0132	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,060.13780	3,209.356	27.55	0.9868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			13.93890	9.442	27.46	0.0209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,765.23890	2,913.142	27.46	0.9791	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			7.12580	4.430	27.60	0.0105	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,198.42580	3,348.130	27.60	0.9895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			6.69860	4.129	27.61	0.0099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,237.99860	3,387.829	27.61	0.9901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			9.98770	6.494	27.53	0.0149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,981.28770	3,130.194	27.53	0.9851	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			6.19950	3.780	27.63	0.0091	0.00	0	51,333

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,287.49950	3,437.480	27.63	0.9909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			3.36980	1.874	27.75	0.0048	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,674.66980	3,825.574	27.75	0.9952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			8.06040	5.096	27.57	0.0120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,119.36040	3,268.795	27.57	0.9880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			2.78860	1.503	27.79	0.0039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,794.08860	3,945.203	27.79	0.9961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			2.19890	1.130	27.82	0.0030	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,943.49890	4,094.830	27.82	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			6.59590	4.057	27.61	0.0097	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,247.89590	3,397.757	27.61	0.9903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			1.99900	1.003	27.82	0.0027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			4,003.29900	4,154.703	27.82	0.9973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			1.21280	0.569	27.82	0.0016	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,282.51280	4,434.269	27.82	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			2.83290	1.531	27.79	0.0040	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,784.13290	3,935.231	27.79	0.9960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			1.08300	0.503	27.82	0.0014	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,342.38300	4,494.203	27.82	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			1.00390	0.463	27.82	0.0013	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,382.30390	4,534.163	27.82	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			2.09660	1.065	27.82	0.0028	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,973.39660	4,124.765	27.82	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.55270	0.242	27.82	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,691.85270	4,843.942	27.82	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.51110	0.222	27.82	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,731.81110	4,883.922	27.82	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			1.14620	0.535	27.82	0.0015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,312.44620	4,464.235	27.82	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.17690	0.070	27.82	0.0002	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,261.47690	5,413.770	27.82	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.16980	0.067	27.82	0.0002	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,281.46980	5,433.767	27.82	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			0.96650	0.445	27.82	0.0013	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,402.26650	4,554.145	27.82	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.10130	0.038	27.82	0.0001	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,531.40130	5,683.738	27.82	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.03910	0.014	27.82	0.0000	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,981.33910	6,133.713	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			0.21250	0.085	27.82	0.0003	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,171.51250	5,323.785	27.82	0.9997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.03080	0.010	27.82	0.0000	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,091.33080	6,243.710	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			0.02270	0.008	27.82	0.0000	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,231.32270	6,383.708	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.12470	0.048	27.82	0.0002	0.00	0	26,053

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	19.15	Put			5,431.42470	5,583.748	27.82	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.01430	0.005	27.82	0.0000	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,441.31430	6,593.704	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.01050	0.003	27.82	0.0000	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,581.31050	6,733.703	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.03510	0.012	27.82	0.0000	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,031.33510	6,183.712	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00340	0.001	27.82	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,081.30340	7,233.701	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00270	0.001	27.82	0.0000	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,181.30270	7,333.701	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.01710	0.006	27.82	0.0000	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,361.31710	6,513.706	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.00120	0.000	27.82	0.0000	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,521.30120	7,673.700	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00110	0.000	27.82	0.0000	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,581.30110	7,733.700	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.00920	0.003	27.82	0.0000	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,641.30920	6,793.703	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00000	0.000	27.82	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,291.30000	9,443.700	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	27.82	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,221.30000	13,373.700	27.82	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.00210	0.001	27.82	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,281.30210	7,433.701	27.82	1.0000	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			224.36440	178.417	22.00	0.2866	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			709.96440	816.417	22.00	0.7134	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			194.95190	156.172	22.11	0.2426	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			907.45190	1,021.572	22.11	0.7574	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Call			310.01240	254.381	20.78	0.3504	0.00	0	0
\$ / R	On	04/01/2017	Foreign Exchange Option	14.10	Put			645.31240	742.781	20.78	0.6496	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Call			0.00000	416.718	19.58	0.4921	0.00	0	0
\$ / R	On	11/01/2017	Foreign Exchange Option	13.70	Put			0.00000	485.718	19.58	0.5079	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			401.30580	336.805	20.26	0.4134	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			561.60580	650.605	20.26	0.5866	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			52.70120	41.650	25.54	0.0664	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,433.00120	2,575.450	25.54	0.9336	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			313.96620	263.053	20.97	0.3305	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			791.06620	893.753	20.97	0.6695	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Call			402.11870	341.199	20.32	0.3971	0.00	0	0
\$ / R	On	23/01/2017	Foreign Exchange Option	14.06	Put			646.11870	738.899	20.32	0.6029	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			397.53700	338.108	20.43	0.3897	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			676.23700	770.608	20.43	0.6103	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			88.87390	72.620	24.48	0.1027	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,157.57390	2,295.120	24.48	0.8973	0.00	0	0
\$ / R	On	27/01/2017	Foreign Exchange Option	13.80	Call			522.13020	448.265	19.74	0.4788	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 Option	13.80	Put			495.53020	575.465	19.74	0.5212	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Call			313.44170	265.396	21.17	0.3168	0.00	0	1,000
\$ / R	On	27/01/2017	Foreign Exchange Option	14.41	Put			896.84170	1,002.596	21.17	0.6832	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Call			464.42140	399.006	20.08	0.4313	0.00	0	0
\$ / R	On	31/01/2017	Foreign Exchange Option	13.98	Put			607.32140	695.806	20.08	0.5687	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			726.51490	645.547	19.37	0.5331	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			529.81490	604.347	19.37	0.4669	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			577.47940	511.600	20.03	0.4486	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			730.77940	820.400	20.03	0.5514	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			474.85590	419.242	20.62	0.3836	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			928.15590	1,028.042	20.62	0.6164	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			403.53040	355.931	21.13	0.3356	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,106.83040	1,214.731	21.13	0.6644	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Call			854.04730	762.851	18.96	0.5976	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.50	Put			407.34730	471.651	18.96	0.4024	0.00	0	2,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			262.37820	228.706	22.50	0.2299	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,655.67820	1,777.506	22.50	0.7701	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			260.79000	227.209	22.51	0.2286	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,664.09000	1,786.009	22.51	0.7714	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			506.87110	447.980	20.42	0.4044	0.00	0	200
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			860.17110	956.780	20.42	0.5956	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			239.84270	208.685	22.73	0.2124	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,773.14270	1,897.485	22.73	0.7876	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			208.42390	180.981	23.11	0.1875	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,961.72390	2,089.781	23.11	0.8125	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			280.59400	245.888	22.31	0.2446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,563.89400	1,684.688	22.31	0.7554	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			195.65810	169.751	23.28	0.1772	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,048.95810	2,178.551	23.28	0.8228	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			150.77670	130.400	23.99	0.1399	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,424.07670	2,559.200	23.99	0.8601	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			259.11750	225.722	22.53	0.2273	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,672.41750	1,794.522	22.53	0.7727	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			99.40100	89.055	25.82	0.0963	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,152.70100	3,297.855	25.82	0.9037	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			88.51680	79.632	26.70	0.0853	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,451.81680	3,598.432	26.70	0.9147	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			203.21010	176.394	23.17	0.1833	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,996.51010	2,125.194	23.17	0.8167	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			54.70220	44.890	28.52	0.0495	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,548.00220	4,693.690	28.52	0.9505	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			35.79220	28.975	28.52	0.0337	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,089.09220	5,237.775	28.52	0.9663	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			109.95900	98.189	25.11	0.1068	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,913.25900	3,056.989	25.11	0.8932	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			5.87220	4.499	28.52	0.0063	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			7,299.17220	7,453.299	28.52	0.9937	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			5.04490	3.848	28.52	0.0055	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,478.34490	7,632.648	28.52	0.9945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			55.11180	45.237	28.52	0.0498	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,538.41180	4,684.037	28.52	0.9502	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Call			1,555.28870	1,422.707	17.98	0.8373	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.50	Put			108.58870	131.507	17.98	0.1627	0.00	0	1,500
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,168.83310	1,053.323	18.26	0.7272	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			222.13310	262.123	18.26	0.2728	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			26.65550	21.379	28.52	0.0258	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,459.95550	5,610.179	28.52	0.9742	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,816.22390	1,673.917	17.95	0.8879	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			69.52390	82.717	17.95	0.1121	0.00	0	250
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Call			0.00000	672.663	19.61	0.5093	0.00	0	0
\$ / R	On	11/04/2017	Foreign Exchange Option	13.94	Put			0.00000	744.863	19.61	0.4907	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			142.30330	130.267	25.22	0.1233	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,135.20330	3,279.867	25.22	0.8767	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			746.68880	671.982	19.61	0.5078	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			669.58880	751.582	19.61	0.4922	0.00	0	1,000
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Call			0.00000	679.762	19.60	0.5107	0.00	0	0
\$ / R	On	13/04/2017	Foreign Exchange Option	13.94	Put			0.00000	746.762	19.60	0.4893	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Call			636.94130	573.583	20.20	0.4407	0.00	0	0
\$ / R	On	21/04/2017	Foreign Exchange Option	14.31	Put			895.74130	989.383	20.20	0.5593	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			189.26880	167.759	24.05	0.1523	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,797.26880	2,933.059	24.05	0.8477	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Call			859.88820	778.398	19.29	0.5490	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	13.80	Put			597.88820	673.698	19.29	0.4510	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			728.72010	658.220	19.79	0.4856	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			766.72010	853.520	19.79	0.5144	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Call			433.78640	390.369	21.53	0.3187	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	15.06	Put			1,431.78640	1,545.669	21.53	0.6813	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			908.80150	832.112	19.60	0.5196	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			808.60150	891.712	19.60	0.4804	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			879.93190	805.191	19.71	0.5071	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			849.73190	934.791	19.71	0.4929	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			859.84630	786.510	19.78	0.4982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			879.64630	966.110	19.78	0.5018	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Call			759.10080	693.117	20.20	0.4523	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.50	Put			1,048.90080	1,142.717	20.20	0.5477	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			634.98050	579.245	20.81	0.3919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,314.78050	1,418.845	20.81	0.6081	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			486.31560	442.235	21.81	0.3123	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,776.11560	1,891.835	21.81	0.6877	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			484.24760	440.228	21.82	0.3111	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,784.04760	1,899.828	21.82	0.6889	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			482.18620	438.235	21.84	0.3100	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,791.98620	1,907.835	21.84	0.6900	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			480.13520	436.248	21.85	0.3088	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,799.93520	1,915.848	21.85	0.6912	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			430.42080	389.792	22.20	0.2807	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,000.22080	2,119.392	22.20	0.7193	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			415.58280	376.138	22.31	0.2723	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,065.38280	2,185.738	22.31	0.7277	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Call			391.01550	353.547	22.50	0.2581	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.00	Put			2,180.81550	2,303.147	22.50	0.7419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			374.50120	338.374	22.64	0.2485	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,264.30120	2,387.974	22.64	0.7515	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			349.74980	315.658	22.86	0.2339	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,399.54980	2,525.259	22.86	0.7661	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			287.59390	258.715	23.50	0.1960	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,807.39390	2,938.315	23.50	0.8040	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			192.24240	175.835	26.23	0.1321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			4,032.04240	4,175.435	26.23	0.8679	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			187.66860	171.649	26.44	0.1287	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,127.46860	4,271.249	26.44	0.8713	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			158.15820	135.831	26.65	0.1053	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,597.95820	4,735.431	26.65	0.8947	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,033.98600	949.221	19.17	0.5716	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			653.78600	728.821	19.17	0.4284	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,015.11930	931.542	19.23	0.5640	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			674.91930	751.142	19.23	0.4360	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			90.72840	76.521	26.65	0.0647	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,590.52840	5,736.121	26.65	0.9353	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,519.76970	1,404.779	18.19	0.7312	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			309.56970	354.379	18.19	0.2688	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,054.40360	971.370	19.31	0.5603	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			732.20360	809.970	19.31	0.4397	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			230.83140	211.032	25.74	0.1495	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,938.63140	4,079.632	25.74	0.8505	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Call			831.05980	766.748	20.14	0.4637	0.00	0	0
\$ / R	On	21/07/2017	Foreign Exchange Option	14.56	Put			1,094.55980	1,191.548	20.14	0.5363	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,142.58450	1,063.811	19.47	0.5471	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			906.78450	991.611	19.47	0.4529	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			462.18390	423.033	22.89	0.2565	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,806.38390	2,930.833	22.89	0.7435	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,359.54550	1,270.342	18.80	0.6213	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			359.57470	409.199	18.10	0.2586	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Call			1,559.47700	1,456.190	18.42	0.6780	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.40	Put			503.67700	563.990	18.42	0.3220	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,310.14160	3,443.853	23.74	0.7814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			385.00160	355.163	23.75	0.2181	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,319.20160	3,452.963	23.75	0.7819	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		1,981.09760	1,866.946	17.83	0.7800	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		275.29760	324.747	17.83	0.2200	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call		1,815.37470	1,701.399	18.10	0.7414	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Put		2,977.73830	3,104.064	23.14	0.7580	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call		429.44200	392.442	23.17	0.2399	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put		3,003.64200	3,130.242	23.17	0.7601	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call		0.00000	0.000	25.92	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put		985,544.20000	985,707.800	25.92	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		385.94160	356.053	23.74	0.2186	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put		965.60150	1,052.322	19.61	0.4679	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call		527.18690	483.847	22.39	0.2886	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put		2,471.38690	2,591.647	22.39	0.7114	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call		334.76890	307.597	24.85	0.1884	0.00	0	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put		3,878.96890	4,015.397	24.85	0.8116	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.00	Call		433.53830	396.264	23.14	0.2420	0.00	0	500
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		653.74550	728.142	18.80	0.3787	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call		1,354.48390	1,265.545	18.81	0.6196	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put		658.68390	733.345	18.81	0.3804	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		386.88570	356.942	23.72	0.2192	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		3,301.08570	3,434.742	23.72	0.7808	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call		1,101.40150	1,024.522	19.61	0.5321	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call		1,019.34790	948.026	20.16	0.4806	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put		1,279.14790	1,372.526	20.16	0.5194	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		601.06060	555.653	23.23	0.2825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,155.56060	3,274.953	23.23	0.7175	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		599.52780	554.198	23.24	0.2819	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,164.02780	3,283.498	23.24	0.7181	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		854.12660	796.994	21.72	0.3855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,108.62660	2,216.294	21.72	0.6145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		602.59360	557.112	23.22	0.2832	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,147.09360	3,266.412	23.22	0.7168	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		812.79970	761.565	23.37	0.3278	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		3,221.39970	3,331.265	23.37	0.6722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		811.05260	759.873	23.38	0.3272	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		3,229.65260	3,339.573	23.38	0.6728	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		814.54570	763.256	23.36	0.3285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		3,213.14570	3,322.956	23.36	0.6715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		1,028.55000	973.752	23.44	0.3656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		3,281.15000	3,383.952	23.44	0.6344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		1,026.61100	971.870	23.45	0.3650	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		3,289.21100	3,392.070	23.45	0.6350	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		1,024.67740	969.992	23.46	0.3644	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		3,297.27740	3,400.192	23.46	0.6356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		2,454.57620	2,370.775	19.20	0.7216	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		657.17620	730.975	19.20	0.2784	0.00	0	70,530

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	2,375,388
Total \$ / R											1,513,748,670.80	111,546	3,069,769
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			13.56630		13.71870			0.0000	217,060.80	16	387
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			13.79120		13.94670			0.0000	13,791.20	1	91
\$ / R MAXI On	19/06/2017	Foreign Exchange Future			14.05040		14.21020			0.0000	14,050.40	1	55
Total \$ / R MAXI Future											244,902.40	18	533
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			8,398.11270	6,428.488	24.28	0.1209	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			135,528.11270	148,798.488	24.28	0.8791	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			8,297.93370	6,346.760	24.30	0.1195	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			136,427.93370	149,716.760	24.30	0.8805	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			8,198.88770	6,266.002	24.33	0.1182	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			137,328.88770	150,636.002	24.33	0.8818	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			9,979.02840	8,939.093	25.79	0.0967	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			314,309.02840	328,819.093	25.79	0.9033	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			9,940.09560	8,905.524	25.82	0.0963	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			315,270.09560	329,785.524	25.82	0.9037	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			9,901.42010	8,872.039	25.85	0.0959	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			316,231.42010	330,752.039	25.85	0.9041	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			33,386.03870	30,108.211	23.01	0.2243	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			249,366.03870	262,068.211	23.01	0.7757	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			33,245.72160	29,979.864	23.02	0.2235	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			250,225.72160	262,939.864	23.02	0.7765	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			33,106.45820	29,851.841	23.04	0.2226	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			251,086.45820	263,811.841	23.04	0.7774	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											244,902.40	18	533
£ / R	On	02/12/2016			16.75440		17.12380			0.0000	16,754.40	1	35
£ / R	On	15/12/2016			16.80710		17.17850			0.0000	0.00	0	14
£ / R	On	19/12/2016			16.82330		17.19520			0.0000	3,717,949.30	221	56,279
£ / R	On	31/01/2017			16.98720		17.36280			0.0000	0.00	0	2
£ / R	On	13/03/2017			17.13470		17.51390			0.0000	1,764,874.10	103	8,176
£ / R	On	25/04/2017			17.29180		17.67480			0.0000	0.00	0	73
£ / R	On	19/06/2017			17.49130		17.87930			0.0000	0.00	0	20,028
£ / R	On	18/12/2017			18.21980		18.62090			0.0000	0.00	0	0
Total £ / R Future											5,499,577.80	325	84,607
£ / R	On	02/12/2016		Call			447.10470	268.147	21.93	0.4031	0.00	0	0
£ / R	On	02/12/2016		Put			343.30470	533.747	21.93	0.5969	0.00	0	0
£ / R	On	15/12/2016		Call			730.64200	498.504	20.54	0.5516	0.00	0	0
£ / R	On	15/12/2016		Put			252.14200	391.404	20.54	0.4484	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			1,366.13550	1,044.935	19.20	0.8183	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	15.89	Put			60.93550	111.635	19.20	0.1817	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			8.05490	3.648	34.09	0.0060	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,452.85490	5,820.348	34.09	0.9940	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			55.79120	32.833	25.49	0.0549	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,250.59120	2,599.533	25.49	0.9451	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1.02110	0.378	34.09	0.0007	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,265.82110	7,637.078	34.09	0.9993	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.04570	0.013	34.09	0.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,744.84570	10,116.713	34.09	1.0000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			278.92170	176.088	22.48	0.2414	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			883.72170	1,152.788	22.48	0.7586	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			7.96870	3.605	34.09	0.0060	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,462.76870	5,830.305	34.09	0.9940	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			5.38480	2.342	34.09	0.0040	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,820.18480	6,189.042	34.09	0.9960	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			445.45850	293.430	21.48	0.3643	0.00	0	656
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			550.25850	770.130	21.48	0.6357	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			12.52710	10.023	32.25	0.0158	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,227.32710	4,596.723	32.25	0.9842	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			8.14200	3.691	34.09	0.0061	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,442.94200	5,810.391	34.09	0.9939	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			292.58610	185.642	22.39	0.2521	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			847.38610	1,112.342	22.39	0.7479	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			229.98350	142.318	22.84	0.2022	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			1,034.78350	1,319.018	22.84	0.7978	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			152.99110	91.503	23.58	0.1385	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,367.79110	1,678.203	23.58	0.8615	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			719.54830	495.043	20.37	0.5355	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			284.34830	431.743	20.37	0.4645	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			520.12130	347.055	21.12	0.4143	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			454.92130	653.755	21.12	0.5857	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Call			406.46690	265.527	21.69	0.3367	0.00	0	500
£ / R	On	19/12/2016	Foreign Exchange Option	17.40	Put			611.26690	842.227	21.69	0.6633	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Call			934.70160	718.051	20.03	0.5502	0.00	0	0
£ / R	On	31/01/2017	Foreign Exchange Option	16.86	Put			431.90160	590.851	20.03	0.4498	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			18.80060	6.956	22.96	0.0093	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,254.90060	6,622.256	22.96	0.9907	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			18.65370	6.892	22.96	0.0092	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,264.75370	6,632.192	22.96	0.9908	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			18.94850	7.021	22.96	0.0094	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,245.04850	6,612.321	22.96	0.9906	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			58.40890	39.720	25.41	0.0356	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,363.60890	6,727.920	25.41	0.9644	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			6,150.70000	6,538.700		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			6,160.70000	6,548.700		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			6,140.70000	6,528.700		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			270.85530	220.520	22.98	0.1134	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,799.95530	7,150.720	22.98	0.8866	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			269.98710	219.787	22.98	0.1131	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,809.08710	7,159.987	22.98	0.8869	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			271.72620	221.255	22.98	0.1137	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,790.82620	7,141.455	22.98	0.8863	0.00	0	0
Total £ / R Option												0.00	0	20,761
Total £ / R												5,499,577.80	325	105,368
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13005		0.13318			0.0000	0.00	0	14,596
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13273		0.13593			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.13586		0.13914			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.13880		0.14216			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	27.18	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,681.60000	27,995.000	27.18	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	27.18	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,681.60000	28,995.000	27.18	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.18	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,681.60000	29,995.000	27.18	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			499.83300	385.284	21.56	0.3603	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			906.93300	1,112.384	21.56	0.6397	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			255.28730	187.757	22.92	0.2002	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,662.38730	1,914.856	22.92	0.7998	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			126.90310	88.661	24.01	0.1049	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,534.00310	2,815.761	24.01	0.8951	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			546.77730	448.888	22.46	0.3174	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,632.77730	1,863.288	22.46	0.6826	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			341.63360	272.041	23.32	0.2107	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,427.63360	2,686.441	23.32	0.7893	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			209.62910	161.970	23.99	0.1358	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,295.62910	3,576.370	23.99	0.8642	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			888.50990	759.412	23.22	0.4006	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,672.00990	1,879.412	23.22	0.5994	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			623.13130	525.056	24.00	0.2994	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,406.63130	2,645.056	24.00	0.7006	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			433.00420	355.052	24.48	0.2184	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,216.50420	3,475.052	24.48	0.7816	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			14.92190		15.17790			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			14.93210		15.18840			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.01610		15.27460			0.0000	9,955,674.30	663	54,631
€ / R	On	13/03/2017	Foreign Exchange Future			15.32570		15.58990			0.0000	1,532,570.00	100	27,419
€ / R	On	19/06/2017	Foreign Exchange Future			15.68450		15.95520			0.0000	2,195,830.00	140	77,442
€ / R	On	18/09/2017	Foreign Exchange Future			16.02290		16.30000			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.40240		16.68310			0.0000	0.00	0	0
Total € / R Future												13,684,074.30	903	160,026
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Call			300.73220	169.350	21.80	0.3554	0.00	0	0
€ / R	On	25/11/2016	Foreign Exchange Option	15.21	Put			332.83220	457.450	21.80	0.6446	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			69.30270	29.967	24.22	0.0783	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,120.90270	1,337.867	24.22	0.9217	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,251.77300	1,470.958	23.70	0.8547	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			113.26570	77.650	23.94	0.1314	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,338.66570	1,561.550	23.94	0.8686	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			72.51170	46.728	24.57	0.0843	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,697.91170	1,930.628	24.57	0.9157	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,789.72760	2,025.014	24.72	0.9247	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			63.56120	40.591	24.74	0.0744	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,798.96120	2,034.491	24.74	0.9256	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1.23170	0.612	31.53	0.0014	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,526.63170	5,784.512	31.53	0.9986	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			126.37300	87.058	23.70	0.1453	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.22640	0.101	31.53	0.0003	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,625.62640	6,884.001	31.53	0.9997	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			65.10410	41.645	24.71	0.0761	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,780.50410	2,015.545	24.71	0.9239	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			64.32760	41.114	24.72	0.0753	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			186.74750	246.824	18.21	0.2416	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Put			330.11220	425.336	18.56	0.3540	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Call			271.90830	224.903	22.25	0.2107	0.00	0	1,000
€ / R	On	13/03/2017	Foreign Exchange Option	17.17	Put			1,852.00830	2,069.203	22.25	0.7893	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			112.49900	95.515	24.63	0.0970	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,212.59900	3,459.815	24.63	0.9030	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			1,476.64750	1,272.524	18.21	0.7584	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			112.03090	95.107	24.66	0.0966	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,222.13090	3,469.407	24.66	0.9034	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			111.56580	94.704	24.68	0.0962	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,231.66580	3,479.004	24.68	0.9038	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	14.80	Call			1,120.01220	951.036	18.56	0.6460	0.00	0	500
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			253.74070	229.618	23.81	0.1615	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,488.54070	3,735.118	23.81	0.8385	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			2,056.95670	1,845.262	17.89	0.7953	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			211.75670	270.762	17.89	0.2047	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			253.11790	229.072	23.83	0.1611	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,497.91790	3,744.572	23.83	0.8389	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			828.47560	726.073	19.80	0.4385	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,133.27560	1,301.573	19.80	0.5615	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			254.36650	230.167	23.79	0.1619	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,479.16650	3,725.667	23.79	0.8381	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			416.39970	380.312	23.22	0.2138	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,576.39970	3,817.412	23.22	0.7862	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			415.21690	379.685	23.24	0.2134	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,585.21690	3,826.785	23.24	0.7866	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			414.03400	379.056	23.26	0.2130	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,594.03400	3,836.156	23.26	0.7870	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,309.51460	2,501.729	21.09	0.6271	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			927.59560	838.668	21.07	0.3746	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,294.49560	2,486.268	21.07	0.6254	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			925.10100	836.394	21.08	0.3738	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,302.00100	2,493.994	21.08	0.6262	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			922.61460	834.129	21.09	0.3729	0.00	0	0
Total € / R Option												0.00	0	8,872
Total € / R												13,684,074.30	903	168,898
AUS / R	On	19/12/2016	Foreign Exchange Future			10.43620		10.50680			0.0000	0.00	0	13,011
AUS / R	On	13/03/2017	Foreign Exchange Future			10.58820		10.66010			0.0000	2,117,640.00	200	11,024
AUS / R	On	19/06/2017	Foreign Exchange Future			10.76240		10.83640			0.0000	0.00	0	91
AUS / R	On	18/09/2017	Foreign Exchange Future			10.92510		11.00090			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.12340		11.19840			0.0000	0.00	0	0
Total AUS / R Future												2,117,640.00	200	24,126
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			151.36300	124.853	15.33	0.3512	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			304.56300	348.653	15.33	0.6488	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			147.97490	121.983	15.36	0.3449	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			311.17490	355.783	15.36	0.6551	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			144.65280	119.171	15.39	0.3387	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			317.85280	362.971	15.39	0.6613	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			70.23390	63.060	17.12	0.1246	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,360.13390	1,424.860	17.12	0.8754	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			69.35790	62.275	17.14	0.1232	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,369.25790	1,434.075	17.14	0.8768	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			71.12020	63.855	17.10	0.1260	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,351.02020	1,415.655	17.10	0.8740	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			172.38270	159.171	16.83	0.2107	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,405.98270	1,466.771	16.83	0.7893	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	12.05	Call			175.30510	161.884	16.79	0.2138	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,388.90510	1,449.484	16.79	0.7862	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			173.83720	160.523	16.81	0.2123	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,397.43720	1,458.123	16.81	0.7877	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,453.00390	1,510.115	16.94	0.7281	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			282.06050	263.463	16.96	0.2704	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,461.16050	1,518.363	16.96	0.7296	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			280.22690	261.723	16.97	0.2689	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,469.32690	1,526.623	16.97	0.7311	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			283.90390	265.215	16.94	0.2719	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			506.45610	480.582	16.62	0.3867	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,188.05610	1,237.182	16.62	0.6133	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			511.87430	485.802	16.59	0.3901	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,173.47430	1,222.402	16.59	0.6099	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			509.15480	483.182	16.60	0.3884	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,180.75480	1,229.782	16.60	0.6116	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,117,640.00	200	24,126
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.14190		10.22820			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.31850		10.40650			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.52150		10.61160			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	5,806
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			2.35410	1.876	24.72	0.0069	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,284.15410	2,369.976	24.72	0.9931	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			2.34700	1.872	24.80	0.0069	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,294.14700	2,379.972	24.80	0.9931	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			2.34010	1.868	24.87	0.0069	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,304.14010	2,389.968	24.87	0.9931	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			27.59580	26.216	21.08	0.0512	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,351.09580	2,437.715	21.08	0.9488	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			27.25230	25.943	21.10	0.0507	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,360.75230	2,447.443	21.10	0.9493	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			26.91320	25.673	21.12	0.0502	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,370.41320	2,457.173	21.12	0.9498	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			222.10420	205.722	18.31	0.2462	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,340.50420	1,414.222	18.31	0.7538	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			220.36470	204.103	18.32	0.2446	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,348.76470	1,422.603	18.32	0.7554	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			218.63960	202.499	18.34	0.2429	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,357.03960	1,430.999	18.34	0.7571	0.00	0	0
Total CAD/ R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R									0.00	0	5,806
CF CANDCO n 19/12/2016 Foreign Exchange Future			788.72290		654.56880			0.0000	0.00	0	20,000
Total CF CANDO CAGZ Future									0.00	0	20,000
Total CF CANDO CAGZ									0.00	0	20,000
CHF / R On 19/12/2016 Foreign Exchange Future			13.92760		14.17010			0.0000	0.00	0	1,864
CHF / R On 13/03/2017 Foreign Exchange Future			14.23370		14.48140			0.0000	0.00	0	0
CHF / R On 19/06/2017 Foreign Exchange Future			14.59000		14.84420			0.0000	0.00	0	0
Total CHF / R Future									0.00	0	1,864
CHF / R On 19/12/2016 Foreign Exchange Option	16.68	Call			19.65370	13.425	27.19	0.0281	0.00	0	0
CHF / R On 19/12/2016 Foreign Exchange Option	16.68	Put			2,529.55370	2,765.825	27.19	0.9719	0.00	0	0
CHF / R On 19/12/2016 Foreign Exchange Option	16.69	Call			19.45050	13.292	27.22	0.0278	0.00	0	0
CHF / R On 19/12/2016 Foreign Exchange Option	16.69	Put			2,539.35050	2,775.692	27.22	0.9722	0.00	0	0
CHF / R On 19/12/2016 Foreign Exchange Option	16.70	Call			19.24970	13.161	27.25	0.0276	0.00	0	0
CHF / R On 19/12/2016 Foreign Exchange Option	16.70	Put			2,549.14970	2,785.561	27.25	0.9724	0.00	0	0
CHF / R On 13/03/2017 Foreign Exchange Option	17.05	Call			126.06480	99.597	23.72	0.1101	0.00	0	0
CHF / R On 13/03/2017 Foreign Exchange Option	17.05	Put			2,694.66480	2,915.897	23.72	0.8899	0.00	0	0
CHF / R On 13/03/2017 Foreign Exchange Option	17.06	Call			125.27400	98.960	23.73	0.1095	0.00	0	0
CHF / R On 13/03/2017 Foreign Exchange Option	17.06	Put			2,703.87400	2,925.260	23.73	0.8905	0.00	0	0
CHF / R On 13/03/2017 Foreign Exchange Option	17.07	Call			124.49050	98.327	23.75	0.1088	0.00	0	0
CHF / R On 13/03/2017 Foreign Exchange Option	17.07	Put			2,713.09050	2,934.627	23.75	0.8912	0.00	0	0
CHF / R On 19/06/2017 Foreign Exchange Option	15.87	Call			566.79460	492.628	21.17	0.3357	0.00	0	0
CHF / R On 19/06/2017 Foreign Exchange Option	15.87	Put			1,592.59460	1,772.628	21.17	0.6643	0.00	0	0
CHF / R On 19/06/2017 Foreign Exchange Option	15.88	Call			564.33590	490.492	21.18	0.3345	0.00	0	0
CHF / R On 19/06/2017 Foreign Exchange Option	15.88	Put			1,600.13590	1,780.491	21.18	0.6655	0.00	0	0
CHF / R On 19/06/2017 Foreign Exchange Option	15.89	Call			561.88930	488.365	21.20	0.3332	0.00	0	0
CHF / R On 19/06/2017 Foreign Exchange Option	15.89	Put			1,607.68930	1,788.365	21.20	0.6668	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			1.99300		2.02130			0.0000	0.00	0	10
CNH / R On 13/03/2017 Foreign Exchange Future			2.01490		2.04360			0.0000	0.00	0	0
CNH / R On 19/06/2017 Foreign Exchange Future			2.04050		2.06960			0.0000	0.00	0	0
Total CNH / R Future									0.00	0	10
CNH / R On 19/12/2016 Foreign Exchange Option	2.45	Call			8.36710	5.743	25.69	0.0100	0.00	0	0
CNH / R On 19/12/2016 Foreign Exchange Option	2.45	Put			4,295.36710	4,575.743	25.69	0.9900	0.00	0	0
CNH / R On 19/12/2016 Foreign Exchange Option	2.46	Call			8.16220	5.643	26.07	0.0097	0.00	0	0
CNH / R On 19/12/2016 Foreign Exchange Option	2.46	Put			4,395.16220	4,675.643	26.07	0.9903	0.00	0	0
CNH / R On 19/12/2016 Foreign Exchange Option	2.47	Call			7.97330	5.552	26.45	0.0095	0.00	0	0
CNH / R On 19/12/2016 Foreign Exchange Option	2.47	Put			4,494.97330	4,775.552	26.45	0.9905	0.00	0	0
CNH / R On 13/03/2017 Foreign Exchange Option	2.48	Call			83.22920	83.051	23.11	0.0720	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	13/03/2017	Foreign Exchange Option	2.48	Put			4,447.22920	4,734.051	23.11	0.9280	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			79.74550	80.997	23.32	0.0699	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,543.74550	4,831.997	23.32	0.9301	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			76.44370	79.044	23.53	0.0680	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,640.44370	4,930.044	23.53	0.9320	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,454.83430	2,674.819	19.25	0.7264	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			593.65010	516.806	19.07	0.2912	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,297.65010	2,511.806	19.07	0.7088	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			571.98310	497.870	19.16	0.2823	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,375.98310	2,592.870	19.16	0.7177	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			550.83430	479.819	19.25	0.2736	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			1.98810		2.01610			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	Put			1,052.96110	1,284.704	21.56	0.8696	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			98.65120	55.913	21.71	0.1136	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,137.65120	1,374.913	21.71	0.8864	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			85.23220	47.486	21.85	0.0986	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,224.23220	1,466.485	21.85	0.9014	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			113.96110	65.704	21.56	0.1304	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			2.02320		2.05810			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.06500		2.10070			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,335.73610	4,682.097	29.07	0.9801	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			17.71200	14.774	28.32	0.0212	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,136.71200	4,482.774	28.32	0.9788	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			17.20640	14.423	28.69	0.0205	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,236.20640	4,582.423	28.69	0.9795	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			16.73610	14.097	29.07	0.0199	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			313.82130	243.454	18.84	0.2007	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,106.82130	2,393.454	18.84	0.7993	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			347.82520	275.561	18.73	0.2221	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,940.82520	2,225.561	18.73	0.7779	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			330.35050	259.045	18.79	0.2112	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			2,023.35050	2,309.045	18.79	0.7888	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.74970		1.76940			0.0000	0.00	0	16,430
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.77980		1.80020			0.0000	0.00	0	3,500
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.81390		1.83500			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	19,930
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			16.10940	11.813	27.10	0.0206	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,522.10940	3,714.813	27.10	0.9794	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			14.79450	10.864	27.32	0.0189	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,620.79450	3,813.864	27.32	0.9811	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			13.60040	10.002	27.54	0.0175	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,719.60040	3,913.002	27.54	0.9825	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			156.26340	138.209	24.75	0.1161	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,554.26340	3,740.209	24.75	0.8839	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			149.49680	132.422	24.90	0.1115	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,647.49680	3,834.422	24.90	0.8885	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			145.16170	129.263	25.17	0.1084	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,743.16170	3,931.263	25.17	0.8916	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			655.68160	596.360	21.22	0.3286	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,105.68160	2,257.360	21.22	0.6714	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			701.44880	638.403	20.95	0.3483	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,951.44880	2,099.403	20.95	0.6517	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			678.09940	616.951	21.09	0.3383	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,028.09940	2,177.951	21.09	0.6617	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			0.13260		0.13390			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13280		0.13390			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13280		0.13370			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			9.90330		10.01910			0.0000	0.00	0	75
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.03870		10.15680			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.19350		10.31450			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	75
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			35.31910	24.476	19.17	0.0851	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			866.21910	971.176	19.17	0.9149	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			34.48680	23.887	19.20	0.0832	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			875.38680	980.587	19.20	0.9168	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			33.67350	23.313	19.23	0.0814	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			884.57350	990.013	19.23	0.9186	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			128.21070	106.437	18.17	0.1896	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,061.41070	1,157.737	18.17	0.8104	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			126.75070	105.142	18.19	0.1876	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,069.95070	1,166.442	18.19	0.8124	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			125.30650	103.866	18.21	0.1857	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,078.50650	1,175.166	18.21	0.8143	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			312.74020	277.696	17.45	0.3268	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			938.24020	1,024.196	17.45	0.6732	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			310.26890	275.470	17.47	0.3247	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			945.76890	1,031.970	17.47	0.6753	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			307.81850	273.266	17.49	0.3225	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			953.31850	1,039.766	17.49	0.6775	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			1.29700		1.31020			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.31380		1.32790			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.32450		1.34260			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			898.00000	1,030.000		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			998.00000	1,130.000		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			1,098.00000	1,230.000		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			921.00000	1,062.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			1,021.00000	1,162.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,121.00000	1,262.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			474.00000	655.000		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			574.00000	755.000		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			374.00000	555.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0

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									0.00	0	0
QUANTO £On 19/12/2016 Foreign Exchange Future			1.24010		1.25340			0.0000	0.00	0	0
QUANTO £On 13/03/2017 Foreign Exchange Future			1.24240		1.25580			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.24490		1.25820			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			1.10690		1.11340			0.0000	0.00	0	72
QUANTO €On 13/03/2017 Foreign Exchange Future			1.11130		1.11780			0.0000	0.00	0	0
QUANTO €On 19/06/2017 Foreign Exchange Future			1.11630		1.12280			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			23,341.88000		23,727.47000			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			9.75970		9.91360			0.0000	0.00	0	153
SGD / R On 13/03/2017 Foreign Exchange Future			9.92590		10.08320			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	153
SGD / R On 19/12/2016 Foreign Exchange Option	11.81	Call			3.04710	2.140	23.20	0.0086	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.81	Put			1,899.44710	2,052.440	23.20	0.9914	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.82	Call			2.97580	2.131	23.27	0.0085	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.82	Put			1,909.37580	2,062.431	23.27	0.9915	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.83	Call			2.90600	2.123	23.35	0.0084	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.83	Put			1,919.30600	2,072.423	23.35	0.9916	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Call			135.84530	109.520	18.70	0.1916	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Put			1,042.64530	1,173.620	18.70	0.8084	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Call			134.32790	108.225	18.72	0.1896	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.00	Put			1,051.12790	1,182.325	18.72	0.8104	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Call			132.82840	106.946	18.74	0.1877	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	11.01	Put			1,059.62840	1,191.046	18.74	0.8123	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			4.24120		4.29240			0.0000	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Future			4.23160		4.28290			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			1.03490	0.856	26.12	0.0071	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			998.63490	1,049.656	26.12	0.9929	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			1.03120	0.855	26.31	0.0071	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			1,008.63120	1,059.655	26.31	0.9929	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			1.02760	0.855	26.50	0.0070	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			1,018.62760	1,069.655	26.50	0.9930	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			26.15820	19.504	17.57	0.0986	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			603.25820	647.904	17.57	0.9014	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			25.30650	18.820	17.60	0.0956	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			612.40650	657.220	17.60	0.9044	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			24.48270	18.160	17.63	0.0927	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			621.58270	666.559	17.63	0.9073	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			1.35980		1.37160			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.31900		1.32610			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.25900		1.26810			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,535,294,865.30	112,992	1,027,996
Total Options												0.00	0	2,405,021
Grand Total:												1,535,294,865.30	112,992	3,433,017