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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/09/2016 Foreign Exchange Future			13.60030		13.53240			0.0000	14,280,315.00	1,050	0
\$ / R On 29/09/2016 Foreign Exchange Future			13.66110		13.53240			0.0000	37,431,414.00	2,740	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			13.66110		13.53250			0.0000	0.00	0	403
\$ / R On 03/10/2016 Foreign Exchange Future			13.66600		13.54020			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			13.66870		13.54280			0.0000	0.00	0	10,000
\$ / R On 05/10/2016 Foreign Exchange Future			13.67130		13.54540			0.0000	0.00	0	56
\$ / R On 07/10/2016 Foreign Exchange Future			13.67670		13.55060			0.0000	0.00	0	1,200
\$ / R On 10/10/2016 Foreign Exchange Future			13.68450		13.55830			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			13.68970		13.56340			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			13.69230		13.56600			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			13.69490		13.56860			0.0000	0.00	0	1,123
\$ / R On 19/10/2016 Foreign Exchange Future			13.70790		13.58140			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.71300		13.58650			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.72080		13.59420			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.72600		13.59940			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.72860		13.60190			0.0000	0.00	0	2,500
\$ / R On 28/10/2016 Foreign Exchange Future			13.73120		13.60450			0.0000	0.00	0	3,640
\$ / R On 07/11/2016 Foreign Exchange Future			13.75760		13.63080			0.0000	68,788.00	5	19
\$ / R On 10/11/2016 Foreign Exchange Future			13.76560		13.63870			0.0000	0.00	0	0
\$ / R On 15/11/2016 Foreign Exchange Future			13.77890		13.65200			0.0000	0.00	0	2,120
\$ / R On 17/11/2016 Foreign Exchange Future			13.78420		13.65730			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Future			13.81340		13.68650			0.0000	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Future			13.85090		13.72350			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			13.85360		13.72610			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			13.85630		13.72880			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.86970		13.74190			0.0000	1,712,297,683.20	123,456	451,353
\$ / R	On	13/01/2017	Foreign Exchange Future			13.93700		13.80830			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			13.96930		13.84030			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.09600		13.96560			0.0000	55,284,512.00	3,922	92,461
\$ / R	On	12/04/2017	Foreign Exchange Future			14.17670		14.04540			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.21150		14.07990			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.35870		14.22600			0.0000	7,380,371.80	514	149,004
\$ / R	On	12/07/2017	Foreign Exchange Future			14.42060		14.28750			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.60450		14.47030			0.0000	0.00	0	3,700
\$ / R	On	18/12/2017	Foreign Exchange Future			14.94200		14.80880			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.29200		15.16020			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.64190		15.51160			0.0000	0.00	0	70
Total \$ / R Future												1,826,743,084.00	131,687	732,830
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.00000	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,877.60000	4,809.700	19.00	1.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,732.40000	1,800.300	19.00	1.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			78.75650	100.300	19.00	1.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			46.35650	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.00000	0.000	19.00	0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,717.60000	4,649.700	19.00	1.0000	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			43.53880	64.711	18.77	0.5644	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			151.13880	43.611	18.77	0.4356	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			0.42710	0.052	38.28	0.0005	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			1,467.92710	1,338.952	38.28	0.9995	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			0.21600	0.044	45.16	0.0004	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,767.71600	1,638.944	45.16	0.9996	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			6.05380	4.909	31.96	0.0382	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			723.55380	593.809	31.96	0.9618	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			2.26570	1.380	35.15	0.0114	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			969.76570	840.280	35.15	0.9886	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			2.66900	3.426	27.85	0.0210	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			1,072.46900	947.426	27.85	0.9790	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			1.77960	2.279	29.65	0.0138	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			1,221.57960	1,096.279	29.65	0.9862	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Call			53.25330	75.646	17.61	0.3870	0.00	0	30,000
\$ / R	On	03/10/2016	Foreign Exchange Option	13.75	Put			263.05330	159.646	17.61	0.6130	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			6.88540	9.080	24.14	0.0559	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put			766.68540	643.079	24.14	0.9441	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			4.27200	5.536	25.94	0.0342	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			914.07200	789.536	25.94	0.9658	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	04/10/2016	Foreign Exchange Option	14.65	Call			1.76370	3.064	25.80	0.0188	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			1,108.96370	984.364	25.80	0.9812	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			2.04660	3.560	25.29	0.0219	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			1,059.24660	934.860	25.29	0.9781	0.00	0	10,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Call			205.50520	290.048	18.28	0.7630	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.43	Put			90.10520	48.748	18.28	0.2370	0.00	0	16,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			130.80180	194.870	17.52	0.6365	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			145.40180	83.570	17.52	0.3635	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Call			51.48300	75.570	17.60	0.3439	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.81	Put			316.08300	214.270	17.60	0.6561	0.00	0	5,000
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Call			72.77250	92.085	19.07	0.3425	0.00	0	0
\$ / R	On	07/10/2016	Foreign Exchange Option	13.85	Put			372.17250	265.385	19.07	0.6575	0.00	0	40,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			26.02570	27.801	18.89	0.1219	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			717.72570	593.301	18.89	0.8781	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			10.23610	9.055	20.85	0.0434	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			1,061.93610	934.554	20.85	0.9566	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			80.82130	98.284	17.63	0.3426	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			392.52130	283.784	17.63	0.6574	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			74.20550	89.598	17.73	0.3192	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			415.90550	305.098	17.73	0.6808	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			13.89480	12.442	20.46	0.0544	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			1,060.49480	932.742	20.46	0.9456	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			23.92340	23.443	19.60	0.0937	0.00	0	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			897.92340	771.143	19.60	0.9063	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			1.89160	1.721	26.21	0.0071	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			2,123.29160	1,996.821	26.21	0.9929	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Call			79.10150	91.377	18.12	0.2871	0.00	0	46,000
\$ / R	On	14/10/2016	Foreign Exchange Option	14.00	Put			510.50150	396.477	18.12	0.7129	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			27.97880	31.025	19.86	0.1019	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			1,026.57880	903.125	19.86	0.8981	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			147.47750	175.828	17.84	0.4084	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			430.97750	332.828	17.84	0.5916	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			286.08810	344.855	16.80	0.6248	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			231.88810	164.055	16.80	0.3752	0.00	0	5,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			361.94380	433.326	16.59	0.7110	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			167.74380	112.526	16.59	0.2890	0.00	0	55,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.16600	0.236	34.75	0.0007	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,170.76600	5,044.236	34.75	0.9993	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.14030	0.200	34.75	0.0006	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,250.74030	5,124.200	34.75	0.9994	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,800.70610	1,926.899	20.58	0.9963	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			1.30610	0.899	20.58	0.0037	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			319.62100	383.696	16.95	0.6470	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			220.22100	157.696	16.95	0.3530	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			27.20080	30.377	21.46	0.0823	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,385.30080	1,261.777	21.46	0.9177	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	27/10/2016	Foreign Exchange Option	15.06	Call		22.04550	25.330	21.76	0.0697	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,480.14550	1,356.730	21.76	0.9303	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		1.99260	2.532	23.70	0.0085	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,540.09260	2,413.932	23.70	0.9915	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		475.07000	560.059	16.59	0.7830	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		123.17000	81.459	16.59	0.2170	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call		94.23660	109.955	19.18	0.2538	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put		742.33660	631.355	19.18	0.7462	0.00	0	2,000
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call		270.05240	323.348	17.24	0.5692	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put		295.55240	222.148	17.24	0.4308	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		7.68990	7.121	24.06	0.0184	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,676.88990	2,549.521	24.06	0.9816	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		7.02260	6.424	24.15	0.0167	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		2,736.22260	2,608.824	24.15	0.9833	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		59.84500	65.373	21.94	0.1339	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,379.04500	1,257.773	21.94	0.8661	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		376.77850	430.453	18.22	0.5889	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		338.07850	264.853	18.22	0.4111	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		167.47240	187.333	19.90	0.3184	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		778.77240	671.733	19.90	0.6816	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		384.46060	436.529	18.02	0.5789	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		362.46060	287.629	18.02	0.4211	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		37.04880	39.097	22.80	0.0772	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,979.74880	1,854.897	22.80	0.9228	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		5.40510	5.878	25.63	0.0133	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,438.10510	3,311.678	25.63	0.9867	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		595.19790	670.073	17.37	0.7373	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		197.89790	145.873	17.37	0.2627	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		504.99880	563.915	17.39	0.6400	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		318.49880	250.515	17.39	0.3600	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.16840	0.211	25.15	0.0006	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,713.66840	5,586.811	25.15	0.9994	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		1,897.35710	2,020.702	18.81	0.9816	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		10.85710	7.302	18.81	0.0184	0.00	0	250
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		179.33010	193.787	20.33	0.2623	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		1,205.83010	1,092.887	20.33	0.7377	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		258.89010	282.014	19.40	0.3560	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		902.79010	798.414	19.40	0.6440	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,167.60500	1,271.304	16.51	0.8942	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		78.80500	55.004	16.51	0.1058	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,159.28710	1,262.614	16.52	0.8922	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		80.48710	56.314	16.52	0.1078	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		1,150.99580	1,253.947	16.53	0.8901	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		82.19580	57.647	16.53	0.1099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		58.74010	61.791	23.49	0.0902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,516.84010	2,392.091	23.49	0.9098	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			53.68780	56.327	23.70	0.0828	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,621.78780	2,496.627	23.70	0.9172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			49.91620	52.258	23.88	0.0773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,708.01620	2,582.558	23.88	0.9227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			78.04010	82.765	22.82	0.1178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			2,196.14010	2,073.065	22.82	0.8822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			69.35070	73.304	23.09	0.1055	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,327.45070	2,203.604	23.09	0.8945	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			63.27230	66.704	23.31	0.0968	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,431.37230	2,307.004	23.31	0.9032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			82.12660	87.220	22.70	0.1235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			2,140.22660	2,017.520	22.70	0.8765	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			81.42970	86.460	22.72	0.1226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			2,149.52970	2,026.760	22.72	0.8774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			78.70520	83.489	22.80	0.1188	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			2,186.80520	2,063.789	22.80	0.8812	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			106.36890	113.750	22.10	0.1566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,864.46890	1,744.050	22.10	0.8434	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			100.08890	106.866	22.24	0.1482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,928.18890	1,807.166	22.24	0.8518	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			91.01640	96.933	22.46	0.1358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			2,029.11640	1,907.233	22.46	0.8642	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			128.99860	138.619	21.67	0.1863	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,667.09860	1,548.919	21.67	0.8137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			116.08140	124.414	21.91	0.1695	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,774.18140	1,654.714	21.91	0.8305	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			108.23950	115.802	22.06	0.1591	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,846.33950	1,726.102	22.06	0.8409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			150.98030	162.103	21.26	0.2138	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,509.08030	1,392.403	21.26	0.7862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			138.44960	148.680	21.49	0.1982	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,596.54960	1,478.980	21.49	0.8018	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			137.22970	147.407	21.52	0.1967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,605.32970	1,487.707	21.52	0.8033	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			177.57990	191.359	20.81	0.2470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,345.67990	1,231.659	20.81	0.7530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			167.23340	179.969	20.97	0.2343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,405.33340	1,290.269	20.97	0.7657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			164.39650	176.849	21.02	0.2307	0.00	0	6,805
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,422.49650	1,307.149	21.02	0.7693	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			212.94100	230.353	20.32	0.2892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			1,171.04100	1,060.653	20.32	0.7108	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			195.25090	210.836	20.55	0.2684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			1,253.35090	1,141.136	20.55	0.7316	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			185.39050	199.965	20.69	0.2565	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,303.49050	1,190.265	20.69	0.7435	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			226.31910	245.128	20.15	0.3047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			1,114.41910	1,005.428	20.15	0.6953	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			220.48050	238.680	20.22	0.2980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			1,138.58050	1,028.980	20.22	0.7020	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			214.79910	232.407	20.29	0.2914	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			1,162.89910	1,052.707	20.29	0.7086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			291.60240	317.470	19.47	0.3763	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			889.70240	787.770	19.47	0.6237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			264.88170	287.780	19.73	0.3477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			972.98170	868.080	19.73	0.6523	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			253.53670	275.222	19.85	0.3353	0.00	0	1,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			1,011.63670	905.522	19.85	0.6647	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			315.48190	344.005	19.26	0.4010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			823.58190	724.305	19.26	0.5990	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			301.98330	329.005	19.38	0.3872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			860.08330	759.305	19.38	0.6128	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			294.16280	320.315	19.45	0.3790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			882.26280	780.614	19.45	0.6210	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			335.39440	366.130	19.10	0.4211	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			773.49440	676.430	19.10	0.5789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			329.58200	359.671	19.14	0.4153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			787.68200	689.971	19.14	0.5847	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			321.04750	350.191	19.21	0.4067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			809.14750	710.491	19.21	0.5933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			362.82730	396.601	18.88	0.4478	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			710.92730	616.901	18.88	0.5522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			359.67460	393.101	18.91	0.4447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			717.77460	623.401	18.91	0.5553	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			353.44910	386.186	18.96	0.4387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			731.54910	636.486	18.96	0.5613	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			392.43790	429.473	18.67	0.4755	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			650.53790	559.773	18.67	0.5245	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			0.00000	410.906	18.79	0.4600	123,271.77	300	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			0.00000	591.206	18.79	0.5400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			366.00690	400.134	18.86	0.4508	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			704.10690	610.434	18.86	0.5492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			509.26010	560.558	18.07	0.5740	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			467.36010	390.858	18.07	0.4260	390,858.20	1,000	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			487.18920	536.155	18.15	0.5572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			495.28920	416.455	18.15	0.4428	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			478.89180	526.639	18.19	0.5504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			506.99180	426.939	18.19	0.4496	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			693.48190	762.753	17.46	0.6956	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			291.58190	233.053	17.46	0.3044	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			687.74430	756.497	17.48	0.6923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			295.84430	236.797	17.48	0.3077	0.00	0	4,500

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	13.50	Call			605.99240	667.069	17.73	0.6419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			364.09240	297.369	17.73	0.3581	0.00	0	25,686
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			722.70980	794.576	17.38	0.7121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			270.80980	214.876	17.38	0.2879	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			716.79140	788.139	17.40	0.7088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			274.89140	218.440	17.40	0.2912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			710.90910	781.738	17.41	0.7055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			279.00910	222.038	17.41	0.2945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,100.39100	1,199.097	16.83	0.8633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			108.49100	79.397	16.83	0.1367	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,230.96540	1,335.650	16.70	0.8966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			79.06540	55.950	16.70	0.1034	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			911.11220	999.331	17.03	0.8003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			169.21220	129.631	17.03	0.1997	0.00	0	152,170
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			765.14940	840.660	17.26	0.7348	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			243.24940	190.960	17.26	0.2652	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,962.31770	2,085.281	18.77	0.9686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			20.41770	15.582	18.77	0.0314	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,307.28940	1,415.032	16.63	0.9129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			65.38940	45.332	16.63	0.0871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.02880	0.016	26.72	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			9,268.12880	9,140.316	26.72	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00010	0.000	26.72	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			13,198.10010	13,070.300	26.72	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.43400	0.302	26.72	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			7,258.53400	7,130.602	26.72	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.31710	0.216	26.72	0.0005	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,498.41710	7,370.516	26.72	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.29300	0.198	26.72	0.0004	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,558.39300	7,430.498	26.72	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.98760	0.728	26.72	0.0015	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,619.08760	6,491.028	26.72	0.9985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.56250	0.399	26.72	0.0009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			7,058.66250	6,930.698	26.72	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.49430	0.347	26.72	0.0008	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			7,158.59430	7,030.647	26.72	0.9992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			1.40480	1.062	26.72	0.0021	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,339.50480	6,211.362	26.72	0.9979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			1.27080	0.954	26.72	0.0019	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,419.37080	6,291.254	26.72	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			1.06550	0.790	26.72	0.0016	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,559.16550	6,431.090	26.72	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			2.11500	1.644	26.72	0.0032	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			6,010.21500	5,881.944	26.72	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			1.96430	1.520	26.72	0.0030	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,070.06430	5,941.820	26.72	0.9970	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	19.95	Call			1.65180	1.263	26.72	0.0025	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			6,209.75180	6,081.563	26.72	0.9975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			4.37090	3.569	26.72	0.0065	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,412.47090	5,283.869	26.72	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			3.87940	3.143	26.72	0.0058	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,511.97940	5,383.443	26.72	0.9942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			2.24890	1.756	26.72	0.0034	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,960.34890	5,832.056	26.72	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			5.94100	4.949	26.72	0.0088	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			5,154.04100	5,025.249	26.72	0.9912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			5.34520	4.422	26.72	0.0079	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			5,243.44520	5,114.722	26.72	0.9921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			5.22070	4.313	26.72	0.0077	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			5,263.32070	5,134.613	26.72	0.9923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			14.31490	12.602	26.72	0.0203	50,409.20	4,000	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			4,392.41490	4,262.902	26.72	0.9797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			10.33420	8.917	26.72	0.0149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,678.43420	4,549.217	26.72	0.9851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			9.87490	8.496	26.72	0.0143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,717.97490	4,588.797	26.72	0.9857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			15.81650	14.008	26.72	0.0223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,303.91650	4,174.308	26.72	0.9777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			15.30030	13.524	26.72	0.0216	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,333.40030	4,203.824	26.72	0.9784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			14.63660	12.903	26.72	0.0208	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,372.73660	4,243.203	26.72	0.9792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			20.67070	18.313	26.18	0.0288	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,968.77070	3,838.613	26.18	0.9712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			20.30000	17.898	26.24	0.0282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,998.40000	3,868.198	26.24	0.9718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			16.34880	14.509	26.72	0.0230	21,763.35	1,500	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			4,274.44880	4,144.809	26.72	0.9770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			23.23830	21.211	25.85	0.0332	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,781.33830	3,651.511	25.85	0.9668	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			23.09340	21.046	25.87	0.0329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,791.19340	3,661.346	25.87	0.9671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			21.05090	18.739	26.13	0.0295	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,939.15090	3,809.039	26.13	0.9705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			33.15380	32.759	24.91	0.0500	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			3,251.25380	3,123.059	24.91	0.9500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			32.25540	31.694	24.98	0.0485	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			3,290.35540	3,161.995	24.98	0.9515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			24.91510	23.127	25.66	0.0360	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,673.01510	3,543.427	25.66	0.9640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			36.29590	36.504	24.68	0.0553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			3,124.39590	2,996.804	24.68	0.9447	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			34.32070	34.146	24.82	0.0520	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			3,202.42070	3,074.446	24.82	0.9480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			33.38290	33.031	24.89	0.0504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			3,241.48290	3,113.331	24.89	0.9496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			40.10080	41.077	24.44	0.0617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,988.20080	2,861.377	24.44	0.9383	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			38.14070	38.716	24.56	0.0584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			3,056.24070	2,929.016	24.56	0.9416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			37.86990	38.391	24.58	0.0580	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			3,065.96990	2,938.691	24.58	0.9420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			47.19060	49.321	24.02	0.0732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,775.29060	2,649.620	24.02	0.9268	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			45.06280	46.951	24.14	0.0699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,833.16280	2,707.252	24.14	0.9301	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			44.40340	46.190	24.18	0.0689	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,852.50340	2,726.490	24.18	0.9311	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			502.54130	543.364	18.26	0.5160	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			644.24130	556.364	18.26	0.4840	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			98.09070	103.211	22.81	0.1268	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,459.79070	2,336.211	22.81	0.8732	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			142.42100	150.188	22.09	0.1690	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			2,192.12100	2,070.888	22.09	0.8310	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			491.28480	528.178	18.50	0.4859	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			750.98480	658.878	18.50	0.5141	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			651.77130	691.273	18.29	0.5237	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			786.17130	695.273	18.29	0.4763	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			548.07630	579.836	18.84	0.4584	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			982.47630	883.836	18.84	0.5416	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			474.81040	501.149	19.30	0.4086	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			1,159.21040	1,055.149	19.30	0.5914	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			345.41740	361.480	20.42	0.3110	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,609.81740	1,495.480	20.42	0.6890	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			325.77200	340.455	20.64	0.2953	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,700.17200	1,584.455	20.64	0.7047	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			324.05330	338.616	20.66	0.2939	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,708.45330	1,592.616	20.66	0.7061	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			322.22170	336.785	20.68	0.2925	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,716.62170	1,600.785	20.68	0.7075	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			266.05580	278.642	21.26	0.2483	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			2,000.45580	1,882.642	21.26	0.7517	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			260.19560	272.386	21.33	0.2435	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			2,034.59560	1,916.386	21.33	0.7565	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			251.67180	263.293	21.42	0.2364	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			2,086.07180	1,967.293	21.42	0.7636	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			200.16120	208.449	22.07	0.1926	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,454.56120	2,332.449	22.07	0.8074	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	16.75	Call			151.66510	157.040	22.90	0.1492	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,936.06510	2,811.040	22.90	0.8508	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			138.41560	139.972	23.38	0.1336	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			3,172.81560	3,043.972	23.38	0.8664	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			124.54660	125.360	24.15	0.1190	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,468.94660	3,339.360	24.15	0.8810	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			81.17240	87.291	26.72	0.0811	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,545.57240	4,421.291	26.72	0.9189	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			80.64080	86.720	26.72	0.0807	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,555.04080	4,430.720	26.72	0.9193	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			55.52340	59.713	26.72	0.0586	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			5,089.92340	4,963.713	26.72	0.9414	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			42.86340	46.089	26.72	0.0468	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,457.26340	5,330.089	26.72	0.9532	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,227.76330	1,310.976	16.85	0.7791	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			262.16330	214.976	16.85	0.2209	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			798.97500	850.469	17.72	0.6056	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			583.37500	504.469	17.72	0.3944	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			10.00080	10.713	26.72	0.0128	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,464.40080	7,334.713	26.72	0.9872	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			1,852.33320	1,964.204	16.60	0.9109	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			86.73320	68.204	16.60	0.0891	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			814.05500	859.252	18.02	0.5746	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			718.65500	632.552	18.02	0.4254	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			183.93970	185.495	23.03	0.1589	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			3,158.53970	3,028.795	23.03	0.8411	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			795.36820	836.047	18.24	0.5502	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			815.46820	724.547	18.24	0.4498	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			235.49260	241.674	22.38	0.1956	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,825.59260	2,700.174	22.38	0.8044	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			931.65540	968.783	18.12	0.5629	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			885.65540	790.083	18.12	0.4371	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			911.81240	947.626	18.20	0.5539	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			915.81240	818.926	18.20	0.4461	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			536.81750	549.699	20.18	0.3595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			338.05790	283.919	16.89	0.2225	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,083.68540	1,130.837	17.59	0.6276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			687.68540	602.137	17.59	0.3724	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,065.10660	1,111.039	17.65	0.6201	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			709.10660	622.339	17.65	0.3799	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,618.11520	4,489.620	25.59	0.8628	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			116.52780	118.133	25.59	0.0890	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,600.52780	5,469.433	25.59	0.9110	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			331.08560	335.891	21.96	0.2342	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,835.08560	2,707.191	21.96	0.7658	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,564.05790	1,642.619	16.89	0.7775	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	18.05	Put			4,050.60850	3,917.269	24.36	0.8416	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			221.54330	220.803	24.56	0.1545	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			4,145.54330	4,012.103	24.56	0.8455	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			465.15460	475.621	20.75	0.3173	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			2,099.15460	1,976.921	20.75	0.6827	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			194.11520	198.320	25.59	0.1372	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,296.45840	2,172.294	21.09	0.7084	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			396.59390	404.015	21.31	0.2757	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,430.59390	2,305.315	21.31	0.7243	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			532.59830	545.264	20.21	0.3570	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,826.59830	1,706.564	20.21	0.6430	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			226.60850	225.969	24.36	0.1584	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,834.50860	1,714.365	20.23	0.6442	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			480.50820	491.480	20.64	0.3264	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			2,034.50820	1,912.780	20.64	0.6736	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			687.59140	709.413	19.20	0.4440	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,351.59140	1,240.713	19.20	0.5560	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			422.45840	430.994	21.09	0.2916	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,810.81750	1,691.000	20.18	0.6405	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			534.70280	547.478	20.20	0.3582	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,818.70280	1,698.779	20.20	0.6418	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			960.20110	999.223	18.02	0.5756	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			844.20110	750.523	18.02	0.4244	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			530.50860	543.065	20.23	0.3558	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			267.52240	264.749	23.99	0.1760	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,960.02240	3,824.149	23.99	0.8240	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,103.49480	1,146.857	17.79	0.6138	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			765.99480	676.257	17.79	0.3862	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,024.79590	2,102.399	16.43	0.8210	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			304.49590	247.899	16.43	0.1790	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,410.03420	1,463.527	17.55	0.6682	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			689.73420	609.027	17.55	0.3318	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			434.31160	433.475	22.46	0.2499	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,344.01160	3,208.975	22.46	0.7501	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			435.29490	434.724	22.44	0.2505	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,334.99490	3,200.224	22.44	0.7495	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			433.32810	432.227	22.47	0.2492	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,353.02810	3,217.727	22.47	0.7508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			934.18050	939.743	20.66	0.4265	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,125.38050	1,997.743	20.66	0.5735	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			673.88620	669.845	22.23	0.3187	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,155.08620	3,017.845	22.23	0.6813	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			672.28500	668.182	22.24	0.3180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,163.48500	3,026.182	22.24	0.6820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			670.68340	666.525	22.25	0.3173	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,171.88340	3,034.525	22.25	0.6827	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			884.28790	875.302	22.33	0.3585	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,224.08790	3,083.302	22.33	0.6415	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			882.47820	873.442	22.34	0.3578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,232.27820	3,091.442	22.34	0.6422	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			886.10300	877.169	22.32	0.3592	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,215.90300	3,075.169	22.32	0.6408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,101.26630	1,086.815	22.37	0.3926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,279.66630	3,134.915	22.37	0.6074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,099.26180	1,084.750	22.38	0.3919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,287.66180	3,142.850	22.38	0.6081	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,097.26280	1,082.698	22.39	0.3913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,295.66280	3,150.798	22.39	0.6087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,553.52010	2,605.082	18.07	0.7569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			681.92010	603.182	18.07	0.2431	0.00	0	70,530
Total \$ / R Option												586,302.52	6,800	2,295,474
Total \$ / R												1,827,329,386.52	138,487	3,028,304
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			13.86970		13.74190			0.0000	457,700.10	33	340
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.09600		13.96560			0.0000	211,440.00	15	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.35870		14.22600			0.0000	43,076.10	3	42
Total \$ / R MAXI Future												712,216.20	51	473
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			16,580.83830	17,840.170	21.00	0.2325	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			141,390.83830	129,870.170	21.00	0.7675	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			16,439.64590	17,684.882	21.02	0.2307	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			142,249.64590	130,714.882	21.02	0.7693	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			16,299.94290	17,531.244	21.05	0.2290	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			143,109.94290	131,561.244	21.05	0.7710	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			317,281.55800	304,397.230	23.38	0.8664	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			13,792.53940	13,945.648	23.40	0.1331	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			318,232.53940	305,345.648	23.40	0.8669	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			13,890.67490	14,049.340	23.35	0.1342	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			316,330.67490	303,449.340	23.35	0.8658	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			13,841.55800	13,997.230	23.38	0.1336	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			37,992.72650	38,664.785	21.46	0.2653	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			252,392.72650	239,794.786	21.46	0.7347	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			37,845.14410	38,511.685	21.47	0.2644	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			253,245.14410	240,641.685	21.47	0.7356	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			37,698.65240	38,358.928	21.49	0.2635	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			254,098.65240	241,488.928	21.49	0.7365	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												712,216.20	51	473
£ / R	On	05/10/2016	Foreign Exchange Future			17.77540		17.60100			0.0000	0.00	0	117

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	27/10/2016	Foreign Exchange Future			17.85450		17.67950			0.0000	0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			18.05510		17.87850			0.0000	544,794,587.40	30,174	98,025
£ / R	On	13/03/2017	Foreign Exchange Future			18.38390		18.20360			0.0000	459,597.50	25	3,583
£ / R	On	25/04/2017	Foreign Exchange Future			18.55340		18.37160			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.76710		18.58350			0.0000	0.00	0	13,275
£ / R	On	18/12/2017	Foreign Exchange Future			19.61520		19.43150			0.0000	0.00	0	0
Total £ / R Future												545,254,184.90	30,199	115,114
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			60.22830	91.642	15.54	0.3573	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			379.22830	236.242	15.54	0.6427	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			23.64330	31.831	18.16	0.0787	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,564.14330	1,397.331	18.16	0.9213	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,265.05450	1,401.324	15.62	0.8513	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			146.55450	106.224	15.62	0.1487	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			997.52470	1,118.883	16.05	0.7672	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			249.02470	193.783	16.05	0.2328	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			887.19950	999.880	16.18	0.7243	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			4,798.51200	4,620.866	25.07	0.9678	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			28.32610	27.223	26.69	0.0319	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,159.82610	4,982.123	26.69	0.9681	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,557.68440	3,384.446	20.37	0.9570	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			26.94420	25.901	24.98	0.0323	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			4,778.44420	4,600.801	24.98	0.9677	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.16460	1.387	28.67	0.0020	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,062.66460	8,886.287	28.67	0.9980	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			27.01200	25.966	25.07	0.0322	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			507.10690	418.944	16.50	0.3986	0.00	0	1,100
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			0.00000	697.035	16.53	0.5874	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			0.00000	441.935	16.53	0.4126	353,547.68	800	800
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			10.78020	12.633	28.67	0.0151	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			6,592.28020	6,417.533	28.67	0.9849	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			26.18440	29.546	20.37	0.0430	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			308.69950	244.780	16.18	0.2757	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			378.51950	431.972	17.19	0.4215	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			910.01950	786.872	17.19	0.5785	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			26.97830	25.933	25.02	0.0323	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			4,788.47830	4,610.833	25.02	0.9677	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			635.60690	724.044	16.50	0.6014	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			28.02300	33.617	20.28	0.0354	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			5,584.42300	5,409.717	20.28	0.9646	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			28.46790	34.227	20.29	0.0359	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			5,564.86790	5,390.327	20.29	0.9641	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			28.24460	33.920	20.29	0.0357	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			5,574.64460	5,400.020	20.29	0.9643	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			117.43910	122.162	23.39	0.0867	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			5,725.83910	5,548.762	23.39	0.9133	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	5,456.50000	5,272.900		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	5,436.50000	5,252.900		1.0000	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	5,446.50000	5,262.900		1.0000	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Call	542.16230	554.061	24.09	0.2114	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Put	6,270.66230	6,098.861	24.09	0.7886	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Call	544.93120	556.923	24.09	0.2122	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Put	6,253.43120	6,081.723	24.09	0.7878	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Call	543.54510	555.490	24.09	0.2118	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Put	6,262.04510	6,090.290	24.09	0.7882	0.00	0	0
Total £ / R Option											353,547.68	800	18,130
Total £ / R											545,607,732.58	30,999	133,244
¥ / R	On	19/12/2016		Foreign Exchange Future	0.13831		0.13744			0.0000	0.00	0	11,449
¥ / R	On	13/03/2017		Foreign Exchange Future	0.14114		0.14025			0.0000	0.00	0	1,360
¥ / R	On	19/06/2017		Foreign Exchange Future	0.14443		0.14352			0.0000	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Future	0.14756		0.14664			0.0000	0.00	0	0
Total ¥ / R Future											0.00	0	12,809
¥ / R	On	19/12/2016		Foreign Exchange Option	0.41	Call	0.00000	0.000	20.77	0.0000	0.00	0	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.41	Put	27,256.20000	27,169.300	20.77	1.0000	0.00	0	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.42	Call	0.00000	0.000	20.77	0.0000	0.00	0	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.42	Put	28,256.20000	28,169.300	20.77	1.0000	0.00	0	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.43	Call	0.00000	0.000	20.77	0.0000	0.00	0	0
¥ / R	On	19/12/2016		Foreign Exchange Option	0.43	Put	29,256.20000	29,169.300	20.77	1.0000	0.00	0	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.14	Call	715.33400	746.452	18.21	0.5507	0.00	0	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.14	Put	690.43400	632.652	18.21	0.4493	0.00	0	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.15	Call	376.30830	392.707	19.28	0.3434	0.00	0	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.15	Put	1,351.40830	1,278.907	19.28	0.6566	0.00	0	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.16	Call	190.43990	199.233	20.26	0.1978	0.00	0	0
¥ / R	On	13/03/2017		Foreign Exchange Option	0.16	Put	2,165.53990	2,085.433	20.26	0.8022	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.16	Call	432.19060	445.436	20.27	0.3058	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.16	Put	2,080.09060	2,002.836	20.27	0.6942	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.17	Call	261.93020	270.937	20.92	0.2040	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.17	Put	2,909.83020	2,828.337	20.92	0.7960	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.15	Call	696.60350	718.255	19.48	0.4420	0.00	0	0
¥ / R	On	19/06/2017		Foreign Exchange Option	0.15	Put	1,344.50350	1,275.655	19.48	0.5580	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.15	Call	1,150.83870	1,183.439	22.29	0.5141	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.15	Put	1,486.53870	1,427.539	22.29	0.4859	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.16	Call	820.05740	844.156	22.83	0.4025	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.16	Put	2,155.75740	2,088.256	22.83	0.5975	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.17	Call	581.28670	599.327	23.37	0.3089	0.00	0	0
¥ / R	On	18/09/2017		Foreign Exchange Option	0.17	Put	2,916.98670	2,843.427	23.37	0.6911	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	12,809
€ / R	On	30/09/2016	Foreign Exchange Future			15.29740		15.15280			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.50780		15.36630			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.58460		15.44190			0.0000	64,270,890.40	4,124	44,303
€ / R	On	13/03/2017	Foreign Exchange Future			15.90130		15.75520			0.0000	0.00	0	8,345
€ / R	On	19/06/2017	Foreign Exchange Future			16.27080		16.12180			0.0000	0.00	0	77,532
€ / R	On	18/09/2017	Foreign Exchange Future			16.62110		16.47020			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.04770		16.89950			0.0000	0.00	0	0
Total € / R Future												64,270,890.40	4,124	130,714
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			0.10290	0.032	40.64	0.0003	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,827.30290	1,682.632	40.64	0.9997	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			183.19390	198.544	18.47	0.2833	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,056.89390	930.744	18.47	0.7167	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			138.53350	142.726	19.71	0.1868	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,706.63350	1,568.126	19.71	0.8132	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			5.75610	6.167	25.52	0.0100	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,459.64870	6,317.030	25.52	0.9970	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			140.96750	145.250	19.68	0.1897	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,689.06750	1,550.650	19.68	0.8103	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,610.14360	1,472.611	19.51	0.7968	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			139.78630	143.982	19.70	0.1882	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,697.88630	1,559.382	19.70	0.8118	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,190.60070	1,060.352	18.56	0.7040	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			213.47860	224.098	18.75	0.2749	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,271.57860	1,139.498	18.75	0.7251	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			152.04360	157.211	19.51	0.2032	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,363.85610	5,221.567	25.52	0.9900	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.54870	1.630	25.52	0.0030	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			232.50070	244.952	18.56	0.2960	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			157.96630	156.505	21.19	0.1431	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,112.76630	2,965.205	21.19	0.8569	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			159.57450	158.154	21.17	0.1444	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,094.37450	2,946.854	21.17	0.8556	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			158.76810	157.327	21.18	0.1437	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,103.56810	2,956.027	21.18	0.8563	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			313.85920	281.245	20.45	0.1944	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			3,382.05920	3,200.445	20.45	0.8056	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			312.80750	279.747	20.45	0.1935	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,391.00750	3,208.947	20.45	0.8065	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			314.91920	282.750	20.45	0.1952	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,373.11920	3,191.950	20.45	0.8048	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			483.18980	485.612	21.19	0.2570	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,482.98980	3,334.512	21.19	0.7430	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			481.91450	484.309	21.20	0.2564	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,491.71450	3,343.209	21.20	0.7436	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			484.46450	486.920	21.18	0.2577	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,474.26450	3,325.820	21.18	0.7423	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,051.93210	1,063.705	19.59	0.4382	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,202.43210	2,066.005	19.59	0.5618	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,049.26030	1,060.948	19.60	0.4372	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,209.76030	2,073.248	19.60	0.5628	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,046.60420	1,058.192	19.61	0.4363	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,217.10420	2,080.492	19.61	0.5637	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												64,270,890.40	4,124	137,086
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.59800		10.50600			0.0000	74,186.00	7	12,675
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.74990		10.65610			0.0000	0.00	0	3,292
AU\$ / R	On	19/06/2017	Foreign Exchange Future			10.92620		10.83120			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.09290		10.99570			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.32830		11.23160			0.0000	0.00	0	0
Total AU\$ / R Future												74,186.00	7	16,058
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			213.73090	242.801	13.57	0.4767	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			367.73090	304.801	13.57	0.5233	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			210.22470	238.806	13.59	0.4710	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			374.22470	310.806	13.59	0.5290	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			206.77150	234.866	13.62	0.4653	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			380.77150	316.866	13.62	0.5347	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			96.48190	102.306	15.83	0.1741	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,390.38190	1,302.406	15.83	0.8259	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			95.44420	101.173	15.84	0.1724	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,399.34420	1,311.273	15.84	0.8276	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			97.53180	103.450	15.81	0.1758	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,381.43180	1,293.550	15.81	0.8242	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,441.41440	1,352.857	15.93	0.7477	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			205.75440	212.378	15.89	0.2557	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,424.55440	1,336.178	15.89	0.7443	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			204.17780	210.712	15.91	0.2540	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,432.97780	1,344.512	15.91	0.7460	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			202.61440	209.057	15.93	0.2523	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			307.60910	314.240	15.98	0.3052	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,481.90910	1,391.340	15.98	0.6948	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			305.72480	312.344	15.99	0.3037	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,490.02480	1,399.444	15.99	0.6963	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			303.85350	310.461	16.01	0.3021	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,498.15350	1,407.561	16.01	0.6979	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,189.77990	1,102.784	15.72	0.5722	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			548.60610	558.057	15.73	0.4260	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,197.00610	1,109.757	15.73	0.5740	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			554.16950	564.128	15.71	0.4296	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,182.56950	1,095.828	15.71	0.5704	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			551.37990	561.083	15.72	0.4278	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												74,186.00	7	16,058
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.46750		10.37060			0.0000	0.00	0	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.64540		10.54670			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			10.85270		10.75250			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	4,333
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			8.15990	7.744	18.48	0.0232	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			2,147.55990	2,050.244	18.48	0.9768	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			8.09050	7.600	18.50	0.0228	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			2,157.49050	2,060.100	18.50	0.9772	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			8.02200	7.458	18.51	0.0224	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			2,167.42200	2,069.958	18.51	0.9776	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			48.47130	49.107	18.47	0.0849	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			2,231.77130	2,133.707	18.47	0.9151	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			48.14650	48.648	18.49	0.0841	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			2,241.44650	2,143.248	18.49	0.9159	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			47.82600	48.195	18.51	0.0834	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			2,251.12600	2,152.795	18.51	0.9166	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			268.72930	278.319	16.23	0.3106	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			1,246.22930	1,155.619	16.23	0.6894	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			266.85010	276.330	16.25	0.3086	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			1,254.35010	1,163.630	16.25	0.6914	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			264.98930	274.354	16.27	0.3068	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			1,262.48930	1,171.654	16.27	0.6932	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	4,333
CF CANDCO	On	19/12/2016	Foreign Exchange Future			682.16850		682.16850			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
CF CANDCO	On	03/10/2016	Foreign Exchange Future			42.60880		42.60880			0.0000	0.00	0	30,000
Total CF CANDO CAHA Future												0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAHA												0.00	0	30,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.32040		14.20010			0.0000	0.00	0	1,858
CHF / R	On	13/03/2017	Foreign Exchange Future			14.63200		14.50840			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.99470		14.86920			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			35.55990	38.902	20.79	0.0655	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,535.45990	2,418.502	20.79	0.9345	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			36.42620	39.862	20.78	0.0669	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,516.32620	2,399.462	20.78	0.9331	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			35.99050	39.379	20.79	0.0662	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,525.89050	2,408.979	20.79	0.9338	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			156.34910	164.710	21.33	0.1588	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,717.94910	2,602.710	21.33	0.8412	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			158.12950	166.621	21.30	0.1604	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,699.72950	2,584.621	21.30	0.8396	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			157.23650	165.663	21.31	0.1596	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,708.83650	2,593.663	21.31	0.8404	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			612.40830	642.656	19.67	0.3962	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,633.20830	1,537.956	19.67	0.6038	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			617.41110	647.960	19.64	0.3989	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,618.21110	1,523.260	19.64	0.6011	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			614.90390	645.304	19.65	0.3976	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,625.70390	1,530.604	19.65	0.6024	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/12/2016	Foreign Exchange Future			2.06530		2.04780			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.09140		2.07290			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.12060		2.09990			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,247.05650	4,073.148	20.24	0.9654	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			27.88440	28.243	19.75	0.0377	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			4,049.88440	3,875.243	19.75	0.9623	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			26.42020	27.158	19.99	0.0361	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			4,148.42020	3,974.158	19.99	0.9639	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			25.05650	26.148	20.24	0.0346	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			4,199.69960	4,014.272	19.15	0.8952	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			124.56440	122.358	19.24	0.1003	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			4,295.56440	4,108.358	19.24	0.8997	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			120.62770	116.747	19.33	0.0961	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,391.62770	4,202.747	19.33	0.9039	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			128.69960	128.272	19.15	0.1048	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			754.07400	783.699	17.51	0.3846	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,155.07400	1,977.699	17.51	0.6154	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			728.85620	756.705	17.59	0.3741	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,229.85620	2,050.705	17.59	0.6259	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			704.53240	730.680	17.67	0.3637	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,305.53240	2,124.680	17.67	0.6363	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.05890		2.04150			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			273.41440	307.944	16.48	0.3444	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			1,058.41440	918.944	16.48	0.6556	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			250.28790	281.329	16.61	0.3207	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			1,135.28790	992.329	16.61	0.6793	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			298.53220	336.827	16.34	0.3693	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			983.53220	847.827	16.34	0.6307	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			2.09100		2.07320			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.13400		2.11570			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			33.64250	37.533	20.35	0.0466	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,001.64250	3,827.533	20.35	0.9534	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			33.82690	35.347	20.51	0.0440	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,101.82690	3,925.347	20.51	0.9560	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			34.03220	33.314	20.67	0.0415	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			4,202.03220	4,023.314	20.67	0.9585	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,878.45420	1,725.382	16.38	0.6787	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			415.13210	443.069	16.49	0.3085	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,958.13210	1,803.069	16.49	0.6915	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			395.81360	421.868	16.59	0.2962	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,038.81360	1,881.868	16.59	0.7038	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			435.45420	465.382	16.38	0.3213	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.79000		1.77350			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.82060		1.80370			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.85540		1.83840			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	7,100
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			57.80920	59.916	23.42	0.0710	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,522.80920	3,359.916	23.42	0.9290	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			54.07910	56.052	23.57	0.0667	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,619.07910	3,456.052	23.57	0.9333	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			50.61240	52.464	23.72	0.0627	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,715.61240	3,552.464	23.72	0.9373	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			204.37680	211.560	22.23	0.1579	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,567.37680	3,405.560	22.23	0.8421	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			196.28110	203.061	22.36	0.1520	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,659.28110	3,497.061	22.36	0.8480	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			191.19470	197.674	22.58	0.1476	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,754.19470	3,591.674	22.58	0.8524	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			775.15530	794.921	19.32	0.4007	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,991.15530	1,840.920	19.32	0.5993	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			750.90410	769.188	19.45	0.3899	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			2,066.90410	1,915.188	19.45	0.6101	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			727.56560	744.447	19.57	0.3793	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			2,143.56560	1,990.447	19.57	0.6207	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	7,100
KES / R	On	19/12/2016	Foreign Exchange Future			0.13490		0.13340			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13500		0.13300			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13490		0.13360			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,382
Total KES / R												0.00	0	1,382
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.01490		9.98570			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.14930		10.11940			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.30650		10.27600			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			69.60610	68.797	16.84	0.1676	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			933.90610	903.897	16.84	0.8324	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			68.44020	67.619	16.86	0.1651	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			942.74020	912.719	16.86	0.8349	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			67.29380	66.462	16.89	0.1626	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			951.59380	921.562	16.89	0.8374	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			145.99320	144.353	16.77	0.2287	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,136.59320	1,105.053	16.77	0.7713	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	13/03/2017	Foreign Exchange Option	11.09	Call			149.09240	147.412	16.73	0.2329	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,119.69240	1,088.112	16.73	0.7671	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			147.56640	145.874	16.75	0.2308	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,128.16640	1,096.574	16.75	0.7692	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			326.95870	322.957	16.28	0.3588	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			990.95870	956.456	16.28	0.6412	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			324.51630	320.485	16.30	0.3565	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			998.51630	963.984	16.30	0.6435	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			322.09670	318.033	16.31	0.3543	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			1,006.09670	971.533	16.31	0.6457	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.32150		1.31330			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33420		1.32580			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34960		1.34120			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			867.00000	785.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			967.00000	885.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			1,067.00000	985.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			942.00000	858.000		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			1,042.00000	958.000		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			1,142.00000	1,058.000		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			388.00000	304.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			488.00000	404.000		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			588.00000	504.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.30180		1.30100			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.30420		1.30350			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.30700		1.30630			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$ Future											0.00	0	0
Total QUANTO £ / \$											0.00	0	0
QUANTO €On	19/12/2016	Foreign Exchange Future			1.12360		1.12370			0.0000	0.00	0	13,266
QUANTO €On	13/03/2017	Foreign Exchange Future			1.12810		1.12810			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.13320		1.13330			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	13,266
Total QUANTO € / \$											0.00	0	13,266
RAIN	On	19/12/2016	Foreign Exchange Future		24,279.22000		24,067.72000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future		10.18730		10.09710			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future		10.35620		10.26570			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call		15.73300	18.109	18.48	0.0501	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put		1,728.63300	1,640.809	18.48	0.9499	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call		15.43440	17.779	18.50	0.0493	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put		1,738.33440	1,650.479	18.50	0.9507	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call		15.14180	17.454	18.51	0.0485	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put		1,748.04180	1,660.154	18.51	0.9515	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call		202.03630	214.309	16.17	0.3120	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put		926.33630	848.109	16.17	0.6880	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call		200.02410	212.132	16.19	0.3094	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put		934.32410	855.932	16.19	0.6906	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call		198.03300	209.977	16.22	0.3067	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put		942.33300	863.777	16.22	0.6933	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future		4.57560		4.53730			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future		4.57520		4.53670			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put		778.19190	740.609	17.66	0.9588	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call		5.88920	6.655	17.52	0.0441	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put		758.58920	721.055	17.52	0.9559	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call		5.68660	6.428	17.59	0.0426	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put		768.38660	730.828	17.59	0.9574	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	5.31	Call			5.49190	6.209	17.66	0.0412	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			71.08130	76.735	14.61	0.2866	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			394.38130	361.535	14.61	0.7134	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			69.17070	74.641	14.65	0.2801	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			402.47070	369.441	14.65	0.7199	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			67.31200	72.602	14.69	0.2738	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			410.61200	377.402	14.69	0.7262	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			1.36000		1.32300			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32460		1.28950			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.26240		1.23010			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2,437,054,561.50	166,068	1,086,372
Total Options												939,850.20	7,600	2,319,976
Grand Total:												2,437,994,411.70	173,668	3,406,348