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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/10/2016	Foreign Exchange Future	13.94640	13.87440			0.0000	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Future	13.94640	13.88000			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future	13.94370	13.88540			0.0000	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Future	13.94650	13.88810			0.0000	0.00	0	2,627
\$ / R	On	28/10/2016	Foreign Exchange Future	13.94930	13.89080			0.0000	0.00	0	3,640
\$ / R	On	01/11/2016	Foreign Exchange Future	13.96040	13.90170			0.0000	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Future	13.96320	13.90440			0.0000	74,004,960.00	5,300	0
\$ / R	On	07/11/2016	Foreign Exchange Future	13.97710	13.91790			0.0000	0.00	0	288
\$ / R	On	10/11/2016	Foreign Exchange Future	13.98540	13.92610			0.0000	0.00	0	700
\$ / R	On	15/11/2016	Foreign Exchange Future	13.99940	13.93960			0.0000	0.00	0	2,120
\$ / R	On	16/11/2016	Foreign Exchange Future	14.00210	13.94230			0.0000	0.00	0	1,000
\$ / R	On	17/11/2016	Foreign Exchange Future	14.00490	13.94500			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future	14.03560	13.97490			0.0000	0.00	0	1,123
\$ / R	On	12/12/2016	Foreign Exchange Future	14.07450	14.01310			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future	14.07730	14.01580			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future	14.08010	14.01850			0.0000	0.00	0	251
\$ / R	On	15/12/2016	Foreign Exchange Future	14.08290	14.02120			0.0000	0.00	0	68
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09400	14.03210			0.0000	556,600,248.00	39,492	415,950
\$ / R	On	21/12/2016	Foreign Exchange Future	14.09960	14.03760			0.0000	0.00	0	720
\$ / R	On	29/12/2016	Foreign Exchange Future	14.12190	14.05930			0.0000	0.00	0	790
\$ / R	On	13/01/2017	Foreign Exchange Future	14.16350	14.10010			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2017	Foreign Exchange Future			14.17730		14.11370			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.19670		14.13270			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.32750		14.26390			0.0000	3,710,822.50	259	104,862
\$ / R	On	12/04/2017	Foreign Exchange Future			14.41100		14.34750			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.44720		14.38370			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.60050		14.53580			0.0000	146,005.00	10	150,541
\$ / R	On	12/07/2017	Foreign Exchange Future			14.66460		14.59930			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.85510		14.78910			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.16070		15.09620			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.49910		15.43630			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.83760		15.77630			0.0000	0.00	0	70
Total \$ / R Future												634,462,035.50	45,061	689,890
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			91.80150	112.762	23.35	0.6756	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			87.40150	36.362	23.35	0.3244	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			375.35310	425.607	23.62	0.8866	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			35.35310	19.207	23.62	0.1134	0.00	0	5,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			500.24750	557.237	25.54	0.9343	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			20.24750	10.837	25.54	0.0657	0.00	0	55,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.02290	0.150	70.09	0.0005	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,964.62290	4,906.450	70.09	0.9995	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,085.47540	2,143.700	25.57	1.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.07540	0.000	25.57	0.0000	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			418.34590	467.594	21.91	0.8780	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			32.94590	23.894	21.91	0.1220	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.02850	0.179	70.09	0.0006	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,884.62850	4,826.479	70.09	0.9994	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			0.32860	0.162	33.61	0.0009	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,252.22860	2,193.662	33.61	0.9991	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			648.60240	702.747	21.02	0.9620	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			10.50240	6.247	21.02	0.0380	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			55.63610	50.875	20.35	0.2267	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			417.53610	354.375	20.35	0.7733	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			5.51260	3.804	24.85	0.0216	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			1,077.41260	1,017.304	24.85	0.9784	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			4.09020	2.840	25.70	0.0162	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,175.99020	1,116.340	25.70	0.9838	0.00	0	9,960
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			335.59040	366.801	19.47	0.7932	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			74.79040	47.501	19.47	0.2068	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			291.39130	303.157	17.82	0.6866	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			139.69130	92.757	17.82	0.3134	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			366.51310	389.807	17.83	0.7755	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			94.81310	59.407	17.83	0.2245	0.00	0	15,400
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Call			224.56070	219.950	17.80	0.5604	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			220.16070	156.750	17.80	0.4396	0.00	0	700
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			3.66860	2.839	29.72	0.0093	0.00	0	8,695

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 Option	16.36	Put		2,445.76860	2,385.739	29.72	0.9907	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		44.01550	37.793	23.97	0.1080	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		1,076.11550	1,010.693	23.97	0.8920	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		4.02380	3.089	29.43	0.0102	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		2,386.12380	2,325.989	29.43	0.9898	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call		265.24350	273.430	20.96	0.5018	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put		339.14350	288.030	20.96	0.4982	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call		227.28840	232.578	21.30	0.4466	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put		401.18840	347.178	21.30	0.5534	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		179.16950	181.053	21.81	0.3699	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		503.06950	445.653	21.81	0.6301	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call		140.36450	139.858	22.32	0.3019	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put		614.26450	554.458	22.32	0.6981	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call		309.59310	322.392	20.81	0.5587	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put		283.49310	236.992	20.81	0.4413	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call		360.58760	377.156	20.65	0.6157	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put		234.48760	191.756	20.65	0.3843	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call		71.02910	67.718	23.59	0.1654	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put		944.92910	882.318	23.59	0.8346	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call		210.12500	214.158	21.47	0.4202	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put		434.02500	378.758	21.47	0.5798	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		479.05910	504.048	20.35	0.7247	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		152.95910	118.648	20.35	0.2753	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call		388.14550	406.726	20.58	0.6438	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put		212.04550	171.325	20.58	0.3562	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call		484.59970	512.505	19.81	0.7027	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put		174.99970	143.105	19.81	0.2973	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call		360.44560	380.882	20.15	0.5845	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put		278.14560	238.782	20.15	0.4155	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		2.82130	3.144	29.58	0.0084	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		3,147.82130	3,088.244	29.58	0.9916	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		759.56160	803.558	19.36	0.8522	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		74.56160	58.658	19.36	0.1478	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		26.83580	26.390	25.03	0.0641	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,681.83580	1,621.490	25.03	0.9359	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		3.93170	3.320	22.88	0.0092	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		637.50520	672.329	18.91	0.7455	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		162.60520	136.729	18.91	0.2545	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		0.26280	0.306	30.93	0.0008	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,425.36280	5,364.706	30.93	0.9992	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,178.83170	2,238.920	22.88	0.9908	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call		206.25540	214.328	21.83	0.3009	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put		943.15540	889.828	21.83	0.6991	0.00	0	5,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		309.36340	323.006	20.83	0.4142	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		663.56340	615.706	20.83	0.5858	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,414.67280	1,470.490	18.86	0.9345	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	14/12/2016	Foreign Exchange Option	12.64	Put			36.17280	30.391	18.86	0.0655	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,405.57820	1,460.973	18.82	0.9335	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			37.07820	30.873	18.82	0.0665	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,396.50150	1,451.463	18.78	0.9325	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			38.00150	31.363	18.78	0.0675	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			491.56040	515.714	20.37	0.5631	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			420.36040	382.814	20.37	0.4369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,244.26050	2,304.557	22.20	0.9783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.16050	10.557	22.20	0.0217	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,568.24130	1,624.636	19.67	0.9388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			36.14130	30.637	19.67	0.0612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,483.58150	1,539.112	19.34	0.9303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			41.48150	35.112	19.34	0.0697	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,126.71070	1,174.000	19.08	0.8607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			94.61070	80.000	19.08	0.1393	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			953.50540	996.261	19.17	0.8058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			141.40540	122.261	19.17	0.1942	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			894.07730	935.079	19.21	0.7834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			161.97730	141.079	19.21	0.2166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			886.78970	927.570	19.21	0.7805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			164.68970	143.570	19.21	0.2195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,338.84030	1,390.583	18.97	0.9102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			56.74030	46.583	18.97	0.0898	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			857.96380	897.846	19.23	0.7687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			175.86380	153.846	19.23	0.2313	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			758.21570	793.269	19.41	0.7212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			226.11570	199.268	19.41	0.2788	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			901.39670	942.620	19.20	0.7862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			159.29670	138.620	19.20	0.2138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			637.96880	667.999	19.73	0.6534	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			305.86880	274.000	19.73	0.3466	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			610.19530	638.998	19.81	0.6360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			328.09530	294.998	19.81	0.3640	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			865.12090	905.231	19.22	0.7717	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			173.02090	151.230	19.22	0.2283	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			484.81410	507.777	20.22	0.5488	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			452.71410	413.777	20.22	0.4512	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			462.36660	484.238	20.30	0.5315	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			480.26660	440.238	20.30	0.4685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			666.65600	697.929	19.65	0.6706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			284.55600	253.929	19.65	0.3294	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			445.79690	466.036	20.36	0.5178	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			503.69690	462.036	20.36	0.4822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			441.73630	461.573	20.38	0.5144	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			509.63630	467.573	20.38	0.4856	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			599.34040	627.657	19.85	0.6290	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	13.77	Put			337.24040	303.657	19.85	0.3710	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			410.44240	428.674	20.58	0.4876	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			558.34240	514.674	20.58	0.5124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			402.94180	420.785	20.63	0.4810	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			570.84180	526.785	20.63	0.5190	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			449.88850	470.536	20.35	0.5213	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			497.78850	456.536	20.35	0.4787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			384.73200	401.636	20.75	0.4646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			602.63200	557.636	20.75	0.5354	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			367.28460	383.285	20.88	0.4486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			635.18460	589.285	20.88	0.5514	1,213,927.72	2,060	4,135
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			433.71910	453.145	20.43	0.5076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			521.61910	479.145	20.43	0.4924	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			353.86160	369.164	20.98	0.4361	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			661.76160	615.164	20.98	0.5639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			337.72850	352.192	21.10	0.4207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			695.62850	648.192	21.10	0.5793	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			391.92360	409.199	20.70	0.4711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			589.82360	545.199	20.70	0.5289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			319.28850	332.792	21.25	0.4027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			737.18850	688.792	21.25	0.5973	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			304.65950	317.404	21.37	0.3881	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			772.55950	723.404	21.37	0.6119	28,936,164.00	40,000	57,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			357.17300	372.647	20.95	0.4392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			655.07300	608.647	20.95	0.5608	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			277.31970	288.645	21.62	0.3600	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			845.21970	794.645	21.62	0.6400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			269.59410	280.521	21.70	0.3519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			867.49410	816.521	21.70	0.6481	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			334.58720	348.887	21.13	0.4176	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			702.48720	654.887	21.13	0.5824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			254.77190	264.935	21.85	0.3360	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			912.67190	860.934	21.85	0.6640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			252.37960	262.422	21.87	0.3334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			920.27960	868.422	21.87	0.6666	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			301.81290	314.410	21.40	0.3852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			779.71290	730.410	21.40	0.6148	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			225.37560	234.025	22.17	0.3037	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			1,013.27560	960.025	22.17	0.6963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			217.03290	225.244	22.27	0.2942	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			1,044.93290	991.244	22.27	0.7058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			262.07980	272.620	21.77	0.3439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			889.97980	838.620	21.77	0.6561	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			193.83770	200.836	22.56	0.2674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,141.73770	1,086.836	22.56	0.7326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			190.22540	197.036	22.61	0.2631	202,947.49	1,030	88,249

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	15.00	Put			1,158.12540	1,103.036	22.61	0.7369	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			229.66620	238.543	22.12	0.3085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			997.56620	944.543	22.12	0.6915	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			157.70120	162.860	23.11	0.2238	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,325.60120	1,268.860	23.11	0.7762	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			156.23560	161.320	23.13	0.2219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,334.13560	1,277.321	23.13	0.7781	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			207.04420	214.731	22.39	0.2828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,084.94420	1,030.731	22.39	0.7172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			130.95010	134.804	23.60	0.1899	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,498.85010	1,440.804	23.60	0.8101	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			121.49410	125.053	23.80	0.1777	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,569.39410	1,511.053	23.80	0.8223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			173.17380	179.112	22.86	0.2427	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,241.07380	1,185.112	22.86	0.7573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			111.46130	114.629	23.99	0.1647	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,649.36130	1,590.629	23.99	0.8353	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			100.35720	102.988	24.23	0.1500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,748.25720	1,688.988	24.23	0.8500	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			146.36660	150.965	23.30	0.2096	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,394.26660	1,336.965	23.30	0.7904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			88.71080	90.799	24.50	0.1342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,866.61080	1,806.799	24.50	0.8658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			85.42160	87.360	24.59	0.1296	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,903.32160	1,843.360	24.59	0.8704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			119.18530	122.734	23.85	0.1748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,587.08530	1,528.734	23.85	0.8252	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			74.19510	75.638	24.90	0.1140	0.00	0	52,756
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			2,042.09510	1,981.638	24.90	0.8860	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			66.96930	68.109	25.14	0.1037	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,144.86930	2,084.109	25.14	0.8963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			89.55440	91.680	24.48	0.1353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,857.45440	1,797.680	24.48	0.8647	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			55.70320	56.399	25.56	0.0873	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,333.60320	2,272.399	25.56	0.9127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			51.32150	51.855	25.75	0.0809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,419.22150	2,357.855	25.75	0.9191	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			84.62030	86.521	24.61	0.1285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,912.52030	1,852.521	24.61	0.8715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			45.64540	45.982	26.02	0.0724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,543.54540	2,481.982	26.02	0.9276	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			44.83530	45.144	26.07	0.0712	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,562.73530	2,501.145	26.07	0.9288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			61.62050	62.544	25.33	0.0960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,229.52050	2,168.544	25.33	0.9040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			37.22600	37.297	26.51	0.0596	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	16.76	Put			2,765.12600	2,703.297	26.51	0.9404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			36.90180	36.963	26.53	0.0591	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,774.80180	2,712.963	26.53	0.9409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			48.17430	48.597	25.90	0.0762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,486.07430	2,424.597	25.90	0.9238	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			32.59110	32.499	26.81	0.0524	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,910.49110	2,848.499	26.81	0.9476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			31.43290	30.889	26.81	0.0502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,949.33290	2,886.889	26.81	0.9498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			39.59000	39.732	26.36	0.0632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,697.49000	2,635.732	26.36	0.9368	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			30.04820	28.980	26.82	0.0475	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,997.94820	2,934.980	26.82	0.9525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			21.29010	17.409	26.86	0.0304	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,379.19010	3,313.409	26.86	0.9696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			35.01930	35.027	26.66	0.0562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,832.91930	2,771.027	26.66	0.9438	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			19.19730	14.821	26.87	0.0263	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,497.09730	3,430.821	26.87	0.9737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			16.89850	12.088	26.88	0.0220	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,644.79850	3,578.088	26.88	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			31.15070	30.499	26.81	0.0496	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,959.05070	2,896.499	26.81	0.9504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			16.06670	11.133	26.89	0.0204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,703.96670	3,637.133	26.89	0.9796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			12.75140	7.537	26.92	0.0144	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,980.65140	3,913.537	26.92	0.9856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			19.36280	15.022	26.87	0.0266	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,487.26280	3,421.022	26.87	0.9734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			12.14680	6.924	26.92	0.0133	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			4,040.04680	3,972.924	26.92	0.9867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			11.76180	6.542	26.93	0.0127	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			4,079.66180	4,012.542	26.93	0.9873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			16.47690	11.602	26.89	0.0212	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,674.37690	3,607.602	26.89	0.9788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			8.54070	4.179	26.95	0.0084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,386.44070	4,320.179	26.95	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			8.12000	3.936	26.95	0.0080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,426.02000	4,359.936	26.95	0.9920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			12.44490	7.225	26.92	0.0138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			4,010.34490	3,943.225	26.92	0.9862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			4.09800	1.751	26.95	0.0038	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,951.99800	4,887.751	26.95	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			3.99150	1.697	26.95	0.0037	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,971.89150	4,907.697	26.95	0.9963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			11.57480	6.358	26.93	0.0123	0.00	0	4,000

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	18.12	Put			4,099.47480	4,032.358	26.93	0.9877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			2.86360	1.144	26.95	0.0026	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,220.76360	5,157.144	26.95	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			1.55350	0.553	26.95	0.0013	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,669.45350	5,606.553	26.95	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			4.61120	2.014	26.95	0.0043	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,862.51120	4,798.014	26.95	0.9957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			1.33440	0.461	26.95	0.0011	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,779.23440	5,716.461	26.95	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			1.09800	0.365	26.95	0.0009	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,918.99800	5,856.365	26.95	0.9991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			3.27260	1.341	26.95	0.0030	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,121.17260	5,057.341	26.95	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			0.81720	0.257	26.95	0.0006	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,128.71720	6,066.257	26.95	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.66990	0.202	26.95	0.0005	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,268.56990	6,206.202	26.95	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			1.45000	0.509	26.95	0.0012	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,719.35000	5,656.509	26.95	0.9988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.32540	0.085	26.95	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,768.22540	6,706.085	26.95	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.28110	0.072	26.95	0.0002	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,868.18110	6,806.072	26.95	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.91490	0.294	26.95	0.0007	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			6,048.81490	5,986.294	26.95	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.16990	0.039	26.95	0.0001	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,208.06990	7,146.039	26.95	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.15540	0.035	26.95	0.0001	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,268.05540	7,206.035	26.95	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			0.61490	0.183	26.95	0.0005	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,328.51490	6,266.183	26.95	0.9995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.01100	0.002	26.95	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,977.91100	8,916.002	26.95	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	26.95	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,907.90000	12,846.000	26.95	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.24260	0.060	26.95	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,968.14260	6,906.060	26.95	0.9998	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			409.38330	426.896	20.63	0.4804	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			581.78330	537.296	20.63	0.5196	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			356.81380	370.228	20.91	0.4158	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			757.51380	708.328	20.91	0.5842	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			619.01400	642.161	19.54	0.5825	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			468.91400	428.661	19.54	0.4175	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			111.54320	113.347	24.22	0.1411	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,181.44320	2,119.847	24.22	0.8589	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			497.85200	513.903	20.01	0.4908	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			664.15200	616.603	20.01	0.5092	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			600.01800	619.860	19.60	0.5470	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			567.31800	523.160	19.60	0.4530	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			166.55920	169.284	23.33	0.1903	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,923.85920	1,862.584	23.33	0.8097	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,789.25320	1,730.113	22.39	0.7252	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			302.65510	307.498	22.50	0.2672	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,838.75510	1,779.998	22.50	0.7328	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			239.07140	242.065	23.15	0.2176	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,195.17140	2,134.565	23.15	0.7824	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			179.11200	180.552	23.97	0.1680	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,665.21200	2,603.052	23.97	0.8320	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			156.93940	157.873	24.36	0.1489	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,893.03940	2,830.373	24.36	0.8511	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			137.65680	136.364	24.95	0.1296	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,183.75680	3,118.864	24.95	0.8704	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			96.11350	95.206	27.85	0.0882	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,262.21350	4,197.706	27.85	0.9118	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			95.84810	94.944	27.87	0.0879	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,271.94810	4,207.444	27.87	0.9121	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			69.26310	71.309	28.42	0.0678	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,805.36310	4,743.809	28.42	0.9322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			53.70480	55.261	28.42	0.0545	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,169.80480	5,107.761	28.42	0.9455	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			14.56220	14.923	28.42	0.0172	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,990.66220	6,927.423	28.42	0.9828	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,457.40900	1,499.306	18.22	0.8177	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			193.50900	171.806	18.22	0.1823	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			964.78490	990.278	18.83	0.6580	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			450.88490	412.778	18.83	0.3420	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			12.77460	13.085	28.42	0.0152	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,168.87460	7,105.585	28.42	0.9848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,126.51840	2,178.166	17.87	0.9316	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			62.61840	50.666	17.87	0.0684	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			790.13980	809.938	19.39	0.5763	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			626.23980	582.438	19.39	0.4237	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			703.82360	720.487	19.71	0.5309	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			739.92360	692.987	19.71	0.4691	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			664.49240	679.560	19.88	0.5088	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			800.59240	752.060	19.88	0.4912	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			575.33960	587.564	20.33	0.4560	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			961.43960	910.064	20.33	0.5440	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			414.00210	420.782	21.40	0.3493	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,380.10210	1,323.282	21.40	0.6507	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			389.59170	395.667	21.61	0.3317	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,465.69170	1,408.167	21.61	0.6683	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			387.45340	393.468	21.63	0.3302	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,473.55340	1,415.968	21.63	0.6698	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			385.32840	391.281	21.65	0.3286	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,481.42840	1,423.781	21.65	0.6714	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			360.82260	366.096	21.88	0.3106	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,576.92260	1,518.596	21.88	0.6894	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			320.36420	324.566	22.31	0.2800	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,756.46420	1,697.066	22.31	0.7200	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			313.15320	317.613	22.39	0.2748	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			212.45790	213.340	23.97	0.1781	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,884.95790	2,822.340	23.97	0.8219	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			974.53470	996.860	19.06	0.6228	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			577.03470	535.860	19.06	0.3772	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			278.53070	280.524	23.32	0.2195	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,564.83070	2,503.324	23.32	0.7805	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			948.96450	968.945	19.23	0.5970	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			665.26450	621.745	19.23	0.4030	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,082.73400	1,102.940	19.36	0.5956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			776.93400	732.440	19.36	0.4044	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			640.25270	648.553	21.24	0.3977	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,604.45270	1,548.053	21.24	0.6023	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			637.69770	645.942	21.26	0.3964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,611.89770	1,555.442	21.26	0.6036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,138.21000	1,160.014	19.18	0.6167	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			712.41000	669.514	19.18	0.3833	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			632.62750	640.756	21.29	0.3938	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,626.82750	1,570.256	21.29	0.6062	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			573.07460	579.911	21.67	0.3624	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,817.27460	1,759.411	21.67	0.6376	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			822.15440	835.257	20.34	0.4857	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,176.35440	1,124.757	20.34	0.5143	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			505.45710	511.317	22.16	0.3258	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			2,069.65710	2,010.816	22.16	0.6742	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			474.32960	479.495	22.38	0.3086	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,198.52960	2,138.995	22.38	0.6914	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			635.15900	643.343	21.27	0.3951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,619.35900	1,562.843	21.27	0.6049	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			257.59450	257.749	25.15	0.1753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,771.79450	3,707.249	25.15	0.8247	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			251.25640	251.352	25.35	0.1708	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,865.45640	3,800.852	25.35	0.8292	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			555.43330	561.901	21.80	0.3529	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,879.63330	1,821.401	21.80	0.6471	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			223.53080	223.424	26.36	0.1508	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,337.73080	4,272.924	26.36	0.8492	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			145.03840	148.602	27.07	0.1055	0.00	0	3,155

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	19.71	Put			5,319.23840	5,258.102	27.07	0.8945	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			395.09230	398.597	23.00	0.2633	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,589.29230	2,528.097	23.00	0.7367	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,808.02210	1,847.065	18.03	0.8063	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			272.22210	246.565	18.03	0.1937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,278.58470	1,305.031	18.77	0.6668	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			572.78470	534.531	18.77	0.3332	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,257.57070	1,282.779	18.82	0.6597	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			591.77070	552.279	18.82	0.3403	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,105.51350	1,126.381	19.29	0.6043	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			749.71350	705.881	19.29	0.3957	0.00	0	1,400
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			299.63320	298.283	24.62	0.1930	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,680.33320	3,613.683	24.62	0.8070	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,287.89540	1,311.794	18.74	0.6527	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			638.59540	597.193	18.74	0.3473	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			501.01060	504.514	23.26	0.2766	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			3,081.91060	3,019.414	23.26	0.7234	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			499.55650	503.036	23.27	0.2759	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,090.45650	3,027.935	23.27	0.7241	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Call			0.00000	426.309	24.15	0.2366	8,526,190.00	20,000	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	18.00	Put			0.00000	3,571.210	24.15	0.7634	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			672.46370	679.186	22.04	0.3577	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,283.36370	2,224.086	22.04	0.6423	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			593.88790	599.068	22.54	0.3214	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,604.78790	2,543.968	22.54	0.6786	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.47	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,210.90000	985,144.900	26.47	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,622.44480	1,651.604	18.58	0.6986	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			593.34480	556.504	18.58	0.3014	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,380.34550	1,401.942	19.06	0.6297	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			811.24550	766.842	19.06	0.3703	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			498.10800	501.563	23.28	0.2751	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,099.00800	3,036.463	23.28	0.7249	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,277.85940	2,319.796	17.21	0.8442	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			238.75940	214.697	17.21	0.1558	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Call			0.00000	2,139.694	17.63	0.8096	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.00	Put			0.00000	284.594	17.63	0.1904	2,845,939.00	10,000	10,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			553.93300	558.368	22.83	0.3024	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,794.83300	2,733.268	22.83	0.6976	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,628.21590	1,657.514	18.57	0.7000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			589.11590	552.414	18.57	0.3000	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,334.31650	1,354.797	19.21	0.6147	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			865.21650	819.697	19.21	0.3853	0.00	0	110
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			747.98730	755.451	23.06	0.3421	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,951.78730	2,894.751	23.06	0.6579	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			746.16100	753.595	23.08	0.3414	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,959.96100	2,902.895	23.08	0.6586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,044.25770	1,057.108	21.52	0.4537	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,948.05770	1,896.408	21.52	0.5463	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			749.81980	757.313	23.05	0.3428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,943.61980	2,886.613	23.05	0.6572	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			969.44800	982.101	23.24	0.3814	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,033.14800	2,983.001	23.24	0.6186	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			967.42250	980.045	23.25	0.3807	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,041.12250	2,990.945	23.25	0.6193	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			971.47950	984.163	23.23	0.3821	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,025.17950	2,975.063	23.23	0.6179	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,194.47330	1,211.689	23.36	0.4141	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,108.17330	3,064.089	23.36	0.5859	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,192.27830	1,209.457	23.37	0.4134	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,115.97830	3,071.857	23.37	0.5866	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,190.08130	1,207.231	23.38	0.4128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,123.78130	3,079.631	23.38	0.5872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,741.50590	2,780.569	18.81	0.7696	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			605.20590	582.969	18.81	0.2304	0.00	0	70,530
Total \$ / R Option												41,725,168.21	73,090	2,487,605
Total \$ / R												676,187,203.71	118,151	3,177,495
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.09400		14.03210			0.0000	112,752.00	8	389
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.32750		14.26390			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.60050		14.53580			0.0000	0.00	0	51
Total \$ / R MAXI Future												112,752.00	8	531
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			19,202.28650	19,892.788	22.59	0.2653	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			114,992.28650	109,492.788	22.59	0.7347	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			19,022.54250	19,703.636	22.61	0.2631	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			115,812.54250	110,303.636	22.61	0.7369	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			18,844.52440	19,516.500	22.64	0.2610	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			116,634.52440	111,116.500	22.64	0.7390	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			289,303.93500	283,037.300	24.36	0.8511	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			15,612.04970	15,703.738	24.38	0.1482	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			290,222.04970	283,953.738	24.38	0.8518	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			15,776.32190	15,871.380	24.34	0.1496	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			288,386.32190	282,121.380	24.34	0.8504	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			15,693.93500	15,787.300	24.36	0.1489	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			45,421.83890	45,894.709	22.52	0.2973	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			228,841.83890	222,844.709	22.52	0.7027	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			45,244.15770	45,713.136	22.54	0.2963	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			229,664.15770	223,663.136	22.54	0.7037	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			45,066.88650	45,532.405	22.55	0.2953	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			230,486.88650	224,482.404	22.55	0.7047	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 MAXI Option												0.00	0	0
Total \$ / R MAXI												112,752.00	8	531
£ / R	On	27/10/2016	Foreign Exchange Future			17.05360		17.07970			0.0000	0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future			17.24830		17.27070			0.0000	2,276,775.60	132	52,931
£ / R	On	13/03/2017	Foreign Exchange Future			17.56550		17.58640			0.0000	140,524.00	8	5,767
£ / R	On	25/04/2017	Foreign Exchange Future			17.72850		17.75030			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.93360		17.95530			0.0000	0.00	0	19,955
£ / R	On	18/12/2017	Foreign Exchange Future			18.69410		18.71900			0.0000	0.00	0	0
Total £ / R Future												2,417,299.60	140	78,811
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			1.11270	0.442	30.02	0.0021	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			2,141.41270	2,166.842	30.02	0.9979	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			858.00220	828.282	20.00	0.6534	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			347.30220	339.982	20.00	0.3466	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			658.49300	630.034	20.47	0.5495	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			517.79300	511.734	20.47	0.4505	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			580.29880	552.809	20.70	0.5025	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,669.73640	9,692.163	33.89	0.9993	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,402.95330	5,425.810	33.89	0.9722	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			17.41550	17.800	33.89	0.0212	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,756.71550	5,779.501	33.89	0.9788	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			4.78460	4.950	33.89	0.0067	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,194.08460	7,216.650	33.89	0.9933	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.43640	0.463	33.89	0.0007	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,167.19300	4,185.654	28.02	0.9675	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			24.05460	24.516	33.89	0.0282	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,383.35460	5,406.216	33.89	0.9718	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			23.85320	24.312	33.89	0.0280	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,393.15320	5,416.012	33.89	0.9720	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			23.65330	24.110	33.89	0.0278	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			1,069.20840	1,069.912	21.87	0.6688	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			245.75580	227.544	22.55	0.2523	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,385.05580	1,389.244	22.55	0.7477	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			106.63480	93.854	23.62	0.1202	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,225.93480	2,235.554	23.62	0.8798	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			27.89300	23.954	28.02	0.0325	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			609.59880	604.509	20.70	0.4975	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			412.85820	388.926	21.46	0.3874	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			892.15820	890.626	21.46	0.6126	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			397.21190	373.719	21.54	0.3757	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			926.51190	925.419	21.54	0.6243	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			339.90840	318.212	21.87	0.3312	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			40.10560	36.732	25.36	0.0351	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,193.70560	6,211.232	25.36	0.9649	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			39.84580	36.488	25.36	0.0348	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,203.44580	6,220.988	25.36	0.9652	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			39.58750	36.247	25.36	0.0346	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,213.18750	6,230.747	25.36	0.9654	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			81.95770	77.525	25.57	0.0595	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,311.65770	6,329.025	25.57	0.9405	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			6,064.70000	6,086.400		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			6,074.70000	6,096.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			6,084.70000	6,106.400		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			317.66270	307.450	23.10	0.1433	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,738.66270	6,753.350	23.10	0.8567	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			316.70050	306.508	23.10	0.1430	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,747.70050	6,762.408	23.10	0.8570	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			315.74090	305.568	23.10	0.1426	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,756.74090	6,771.468	23.10	0.8574	0.00	0	0
Total £ / R Option												0.00	0	18,555
Total £ / R												2,417,299.60	140	97,366
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13575		0.13603			0.0000	0.00	0	13,577
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13852		0.13879			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14179		0.14207			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14489		0.14517			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	13,577
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.14	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,397.10000	27,424.800	28.14	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.14	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,397.10000	28,424.800	28.14	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.14	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,397.10000	29,424.800	28.14	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			669.60780	650.998	20.73	0.4933	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			790.20780	799.399	20.73	0.5067	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			377.81260	356.476	22.26	0.3086	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,498.41260	1,504.876	22.26	0.6914	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			211.75340	192.519	23.57	0.1840	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,332.35340	2,340.919	23.57	0.8160	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			702.52510	676.632	21.89	0.4104	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,495.52510	1,497.432	21.89	0.5896	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			469.59230	441.464	23.02	0.2908	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,262.59230	2,262.264	23.02	0.7092	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			311.65310	284.501	23.88	0.2017	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,104.65310	3,105.301	23.88	0.7983	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	0.15	Call			1,080.99240	1,053.841	23.07	0.4812	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,563.99240	1,565.141	23.07	0.5188	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			794.39150	761.230	23.97	0.3749	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,277.39150	2,272.530	23.97	0.6251	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			586.74800	551.184	24.78	0.2888	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,069.74800	3,062.484	24.78	0.7112	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	13,577
€ / R	On	28/10/2016	Foreign Exchange Future			15.23980		15.22680			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.35320		15.33800			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.43020		15.41350			0.0000	2,083,077.00	135	52,599
€ / R	On	13/03/2017	Foreign Exchange Future			15.74750		15.72940			0.0000	1,858,205.00	118	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.11990		16.10040			0.0000	338,517.90	21	77,642
€ / R	On	18/09/2017	Foreign Exchange Future			16.47140		16.45100			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.86380		16.84460			0.0000	0.00	0	0
Total € / R Future												4,279,799.90	274	138,775
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			48.98330	31.653	20.19	0.1385	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			572.18330	541.853	20.19	0.8615	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			130.13680	115.971	20.30	0.2081	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			1,032.13680	1,002.771	20.30	0.7919	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,606.98240	1,578.634	21.57	0.8405	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			109.50600	98.779	21.79	0.1463	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,696.00600	1,668.579	21.79	0.8537	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			108.43200	97.744	21.81	0.1450	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,704.93200	1,677.544	21.81	0.8550	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			3.23420	3.021	28.34	0.0055	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			120.48240	108.834	21.57	0.1595	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,389.73420	5,372.821	28.34	0.9945	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.74710	0.681	28.34	0.0014	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,487.24710	6,470.481	28.34	0.9986	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			110.59210	99.740	21.77	0.1476	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,687.09210	1,659.540	21.77	0.8524	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			192.12790	177.828	20.47	0.2442	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,178.62790	1,147.628	20.47	0.7558	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			174.91490	161.103	20.69	0.2245	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,261.41490	1,230.903	20.69	0.7755	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			3,101.32290	3,077.378	22.62	0.8718	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			139.97940	134.154	22.63	0.1276	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			3,110.57940	3,086.654	22.63	0.8724	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			139.24260	133.434	22.65	0.1270	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			3,119.84260	3,095.934	22.65	0.8730	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			140.72290	134.878	22.62	0.1282	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			296.19280	290.984	22.43	0.1941	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			3,385.79280	3,361.084	22.43	0.8059	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			295.15600	289.952	22.45	0.1934	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,394.75600	3,370.052	22.45	0.8066	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			297.23790	292.021	22.42	0.1947	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,376.83790	3,352.121	22.42	0.8053	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,487.93030	3,466.050	22.27	0.7517	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			467.63520	466.156	22.28	0.2476	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,496.63520	3,474.755	22.28	0.7524	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			470.23020	468.750	22.26	0.2489	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,479.23020	3,457.350	22.26	0.7511	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			468.93030	467.450	22.27	0.2483	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,020.14860	1,020.706	20.64	0.4220	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,235.54860	2,216.906	20.64	0.5780	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,017.49650	1,018.039	20.65	0.4211	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,242.89650	2,224.239	20.65	0.5789	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,022.81620	1,023.374	20.63	0.4229	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,228.21620	2,209.574	20.63	0.5771	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												4,279,799.90	274	145,147
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.74040		10.76480			0.0000	0.00	0	11,869
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.89780		10.92070			0.0000	544,890.00	50	3,450
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.08120		11.10290			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.25150		11.27170			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.46030		11.48140			0.0000	0.00	0	0
Total AU\$ / R Future												544,890.00	50	15,410
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			319.21750	300.861	14.95	0.5613	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			214.41750	220.461	14.95	0.4387	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			313.72360	295.568	14.95	0.5552	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			218.92360	225.168	14.95	0.4448	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			308.29160	290.336	14.95	0.5491	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			223.49160	229.936	14.95	0.4509	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			133.37170	128.692	16.90	0.2074	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,162.67170	1,180.892	16.90	0.7926	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			131.97470	127.343	16.92	0.2055	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,171.27470	1,189.543	16.92	0.7945	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			134.78250	130.054	16.87	0.2093	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,154.08250	1,172.254	16.87	0.7907	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			260.52010	252.859	16.70	0.2876	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,227.62010	1,241.659	16.70	0.7124	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			264.39670	256.613	16.66	0.2912	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,211.49670	1,225.413	16.66	0.7088	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			262.45040	254.728	16.68	0.2894	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,219.55040	1,233.528	16.68	0.7106	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	18/09/2017	Foreign Exchange Option	12.17	Put			1,282.74680	1,293.454	16.74	0.6594	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			382.17400	372.743	16.76	0.3390	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,290.47400	1,301.243	16.76	0.6610	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			379.91620	370.551	16.77	0.3373	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,298.21620	1,309.051	16.77	0.6627	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			384.44680	374.954	16.74	0.3406	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,046.05170	1,054.163	16.51	0.5450	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			654.15320	641.038	16.49	0.4586	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,032.75320	1,040.738	16.49	0.5414	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			650.79120	637.744	16.50	0.4568	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,039.39120	1,047.444	16.50	0.5432	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			647.45170	634.463	16.51	0.4550	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												544,890.00	50	15,410
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.67170		10.78550			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.85630		10.97020			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.07100		11.18530			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			15.49340	10.162	20.46	0.0304	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,739.99340	1,848.462	20.46	0.9696	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			15.21800	9.975	20.48	0.0299	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,749.71800	1,858.275	20.48	0.9701	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			14.94720	9.792	20.50	0.0294	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,759.44720	1,868.092	20.50	0.9706	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			81.61420	66.786	19.60	0.1091	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,841.41420	1,940.486	19.60	0.8909	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			80.83610	66.141	19.62	0.1081	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,850.63610	1,949.841	19.62	0.8919	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			80.06600	65.503	19.64	0.1072	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,859.86600	1,959.203	19.64	0.8928	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			407.33140	361.793	17.24	0.3663	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			952.03140	1,020.793	17.24	0.6337	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			404.52930	359.254	17.26	0.3642	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			959.22930	1,028.254	17.26	0.6358	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			401.75090	356.738	17.28	0.3621	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			966.45090	1,035.738	17.28	0.6379	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	5,806
CF CANDCO	On	19/12/2016	Foreign Exchange Future			484.92000		535.83470			0.0000	0.00	0	20,000

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 CAGZ Future												0.00	0	20,000
Total CF CANDO CAGZ												0.00	0	20,000
CHF / R	On	19/12/2016	Foreign Exchange Future			14.25240		14.22220			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.56290		14.53030			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.92900		14.89400			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,011
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			30.41640	30.626	23.56	0.0549	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,488.21640	2,458.226	23.56	0.9451	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			30.04510	30.287	23.58	0.0544	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,497.84510	2,467.887	23.58	0.9456	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			29.67830	29.951	23.60	0.0538	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,507.47830	2,477.551	23.60	0.9462	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,674.84960	2,640.156	22.74	0.8490	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			154.24660	152.153	22.76	0.1502	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,683.94660	2,649.253	22.76	0.8498	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			153.34930	151.256	22.77	0.1494	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,693.04930	2,658.356	22.77	0.8506	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			155.14960	153.056	22.74	0.1510	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			628.99610	631.235	20.71	0.3904	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,604.99610	1,572.235	20.71	0.6096	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			626.42110	628.633	20.72	0.3891	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,612.42110	1,579.633	20.72	0.6109	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			623.85330	626.043	20.74	0.3878	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,619.85330	1,587.044	20.74	0.6122	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,011
CNH / R	On	19/12/2016	Foreign Exchange Future			2.08070		2.07230			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.10470		2.09690			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.13290		2.12470			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			27.27420	25.427	21.84	0.0359	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,804.27420	3,718.427	21.84	0.9641	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			26.19920	23.101	21.91	0.0329	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,903.19920	3,816.101	21.91	0.9671	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			25.19840	20.986	21.99	0.0301	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			4,002.19840	3,913.986	21.99	0.9699	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			151.97300	152.930	20.95	0.1188	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,982.97300	3,905.930	20.95	0.8812	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			145.16420	146.062	21.05	0.1140	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	2.49	Put			4,076.16420	3,999.062	21.05	0.8860	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			138.69150	139.535	21.14	0.1094	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,169.69150	4,092.535	21.14	0.8906	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,150.12680	2,074.472	18.87	0.6179	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			852.53740	860.176	18.71	0.4031	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			2,005.53740	1,931.176	18.71	0.5969	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			824.35840	830.937	18.78	0.3924	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			2,077.35840	2,001.937	18.78	0.6076	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			797.12680	803.472	18.87	0.3821	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	10
CNH/R	On	28/11/2016	Foreign Exchange Future			2.07490		2.06740			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			833.88210	766.754	18.64	0.6264	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			279.48600	285.835	18.79	0.3461	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			905.48600	836.836	18.79	0.6539	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			338.78220	348.351	18.49	0.4024	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			764.78220	699.351	18.49	0.5976	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			307.88210	315.754	18.64	0.3736	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			2.07860		2.07550			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.12140		2.11790			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			4,173.93720	4,143.240	24.28	0.9629	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			29.36420	30.143	23.52	0.0391	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,974.36420	3,944.143	23.52	0.9609	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			29.13590	29.673	23.90	0.0381	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			4,074.13590	4,043.673	23.90	0.9619	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			28.93720	29.240	24.28	0.0371	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			403.57960	400.650	18.15	0.2825	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			2,024.57960	1,986.650	18.15	0.7175	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			444.35700	441.597	17.92	0.3065	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,865.35700	1,827.597	17.92	0.6935	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			423.45460	420.603	18.04	0.2943	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,944.45460	1,906.603	18.04	0.7057	0.00	0	0
Total DKK / 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 DKK / R												0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.81770		1.81000			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.84930		1.84130			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.88570		1.87750			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			57.17540	55.991	25.01	0.0712	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,157.17540	3,078.991	25.01	0.9288	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			53.11150	51.925	25.17	0.0664	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,253.11150	3,174.925	25.17	0.9336	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			49.35960	48.178	25.33	0.0620	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,349.35960	3,271.178	25.33	0.9380	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			249.57820	251.702	23.58	0.1809	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,236.57820	3,158.702	23.58	0.8191	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			239.45820	241.412	23.71	0.1743	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,326.45820	3,248.412	23.71	0.8257	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			229.80960	231.612	23.83	0.1679	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,416.80960	3,338.612	23.83	0.8321	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			863.13230	874.554	20.60	0.4180	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,888.13230	1,817.554	20.60	0.5820	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			919.77000	933.191	20.36	0.4403	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,744.77000	1,676.191	20.36	0.5597	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			890.93280	903.339	20.48	0.4290	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,815.93280	1,746.339	20.48	0.5710	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			0.13760		0.13700			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13820		0.13700			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13760		0.13730			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			10.11820		10.10580			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.25800		10.24450			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.42060		10.40600			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			68.46490	66.405	17.75	0.1750	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			812.66490	798.205	17.75	0.8250	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			67.18750	65.133	17.77	0.1722	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			821.38750	806.933	17.77	0.8278	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			65.93240	63.886	17.80	0.1693	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	10.87	Put			830.13240	815.686	17.80	0.8307	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			162.67650	160.951	17.32	0.2538	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			1,008.17650	992.951	17.32	0.7462	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			160.94980	159.224	17.34	0.2515	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			1,016.44980	1,001.224	17.34	0.7485	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			159.24250	157.517	17.36	0.2492	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			1,024.74250	1,009.517	17.36	0.7508	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			365.36710	365.469	17.00	0.3889	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			899.36710	884.869	17.00	0.6111	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			362.62570	362.712	17.02	0.3865	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			906.62570	892.112	17.02	0.6135	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			359.90580	359.977	17.03	0.3842	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			913.90580	899.376	17.03	0.6158	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			1.32200		1.31810			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33360		1.32960			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34950		1.34540			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			819.00000	780.000		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			919.00000	880.000		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			1,019.00000	980.000		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			904.00000	864.000		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			1,004.00000	964.000		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			1,104.00000	1,064.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			446.00000	405.000		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			546.00000	505.000		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			346.00000	305.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.22380		1.23080			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.22600		1.23290			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
QUANTO £On	19/06/2017	Foreign Exchange Future			1.22830		1.23520			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			1.09480		1.09840			0.0000	9,147,054.00	8,355	152
QUANTO €On	13/03/2017	Foreign Exchange Future			1.09910		1.10270			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.10410		1.10760			0.0000	0.00	0	0
Total QUANTO € / \$ Future											9,147,054.00	8,355	152
Total QUANTO € / \$											9,147,054.00	8,355	152
RAIN	On 19/12/2016	Foreign Exchange Future			24,168.33000		24,122.34000			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			10.12440		10.12130			0.0000	0.00	0	165
SGD / R	On 13/03/2017	Foreign Exchange Future			10.29500		10.29160			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	165
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call			12.90890	12.192	20.76	0.0369	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,701.60890	1,697.791	20.76	0.9631	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			12.65590	11.956	20.78	0.0363	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,711.35590	1,707.556	20.78	0.9637	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			12.40760	11.725	20.80	0.0356	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,721.10760	1,717.325	20.80	0.9644	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call			208.23970	202.724	17.67	0.2970	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put			906.63970	897.724	17.67	0.7030	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call			206.13710	200.649	17.70	0.2945	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put			914.53710	905.649	17.70	0.7055	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call			204.05880	198.597	17.72	0.2919	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put			922.45880	913.597	17.72	0.7081	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	165
TRY / R	On 19/12/2016	Foreign Exchange Future			4.56130		4.51370			0.0000	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Future			4.55750		4.51140			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.29	Call			4.86940	5.428	20.09	0.0376	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.29	Put			781.16940	734.128	20.09	0.9624	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Call			4.70190	5.235	20.16	0.0363	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Put			791.00190	743.935	20.16	0.9637	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			4.54120	5.051	20.24	0.0351	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			800.84120	753.751	20.24	0.9649	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			71.42140	79.684	16.51	0.2851	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			420.02140	382.184	16.51	0.7149	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			69.57250	77.614	16.56	0.2790	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			428.17250	390.114	16.56	0.7210	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			67.77220	75.597	16.60	0.2730	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			436.37220	398.097	16.60	0.7270	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			1.39740		1.37410			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.36100		1.33820			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.32260		1.30050			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												650 963 831.00	53,888	974,055
Total Options												41 725 168.21	73,090	2,512,532
Grand Total:												692,688,999.21	126,978	3,486,587