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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/10/2016 Foreign Exchange Future			13.98440		14.17290			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.98440		14.17570			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.99260		14.18410			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.99800		14.18970			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.00070		14.19250			0.0000	0.00	0	2,627
\$ / R On 28/10/2016 Foreign Exchange Future			14.00340		14.19530			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			14.01430		14.20650			0.0000	0.00	0	0
\$ / R On 02/11/2016 Foreign Exchange Future			14.01700		14.20930			0.0000	140,170,000.00	10,000	10,000
\$ / R On 07/11/2016 Foreign Exchange Future			14.03060		14.22320			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			14.03870		14.23160			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			14.05230		14.24550			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			14.05500		14.24830			0.0000	14,055,000.00	1,000	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			14.05770		14.25110			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.08780		14.28180			0.0000	0.00	0	1,123
\$ / R On 12/12/2016 Foreign Exchange Future			14.12620		14.32090			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.12890		14.32370			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.13160		14.32650			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.13440		14.32930			0.0000	0.00	0	36
\$ / R On 19/12/2016 Foreign Exchange Future			14.14530		14.34040			0.0000	869,667,189.30	61,481	426,230
\$ / R On 21/12/2016 Foreign Exchange Future			14.15090		14.34610			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.17350		14.36900			0.0000	0.00	0	790

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2017	Foreign Exchange Future			14.21590		14.41200			0.0000	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Future			14.23010		14.27980			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.24960		14.44620			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.38010		14.57930			0.0000	3,307,423.00	230	104,883
\$ / R	On	12/04/2017	Foreign Exchange Future			14.46340		14.66430			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.49950		14.70130			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.65260		14.85840			0.0000	3,370,098.00	230	150,441
\$ / R	On	12/07/2017	Foreign Exchange Future			14.71670		14.92410			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.90780		15.11930			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.21630		15.42810			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.55340		15.76150			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.89050		16.09490			0.0000	0.00	0	70
Total \$ / R Future												1,030,569,710.30	72,941	710,059
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			19.08330	3.600	42.21	0.0303	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			426.18330	599.200	42.21	0.9697	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			353.92830	183.406	23.32	0.6551	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			48.22830	69.006	23.32	0.3449	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			789.91520	605.588	23.10	0.9300	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			5.81520	12.988	23.10	0.0700	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			654.20970	477.458	22.42	0.8767	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			10.10970	24.858	22.42	0.1233	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.02130	0.021	52.80	0.0001	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,660.32130	4,852.021	52.80	0.9999	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,389.78250	2,198.094	35.23	0.9995	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.08250	0.094	35.23	0.0005	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			700.17780	521.046	20.33	0.8885	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			10.47780	23.046	20.33	0.1115	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.02700	0.026	52.80	0.0001	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,580.32700	4,772.026	52.80	0.9999	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			30.22930	12.092	25.62	0.0518	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			797.72930	971.392	25.62	0.9482	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			23.38740	9.110	26.19	0.0398	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			890.88740	1,068.410	26.19	0.9602	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			2.06170	0.830	33.50	0.0037	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,949.56170	2,140.130	33.50	0.9963	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			949.84190	758.194	20.35	0.9591	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			7.34190	7.494	20.35	0.0409	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			181.89570	96.310	22.18	0.3123	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			239.39570	345.610	22.18	0.6877	0.00	0	2,000
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			598.27880	429.401	20.40	0.7932	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			32.97880	56.001	20.40	0.2068	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			624.08210	462.708	20.28	0.7642	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			47.58210	78.408	20.28	0.2358	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			528.79230	379.210	20.52	0.6893	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			72.29230	114.910	20.52	0.3107	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	02/11/2016	Foreign Exchange Option	13.90	Call			428.86590	296.885	20.71	0.5873	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			119.56590	179.885	20.71	0.4127	0.00	0	10,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			9.41820	5.528	30.11	0.0160	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,146.21820	2,334.928	30.11	0.9840	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			100.76510	63.335	25.45	0.1502	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			827.56510	982.735	25.45	0.8498	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			10.35380	6.062	29.88	0.0175	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,087.15380	2,275.462	29.88	0.9825	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			509.21620	382.021	22.00	0.5822	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			177.61620	243.321	22.00	0.4178	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			448.51440	330.637	22.15	0.5309	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			216.91440	291.937	22.15	0.4691	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			392.82980	285.596	22.38	0.4803	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			712.63840	858.054	24.58	0.7953	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			720.24950	567.490	21.55	0.7304	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			88.64950	128.790	21.55	0.2696	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			427.13600	543.648	23.33	0.6571	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			609.48600	468.928	21.78	0.6582	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			127.88600	180.228	21.78	0.3418	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			574.85860	438.649	21.85	0.6331	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			143.25860	199.949	21.85	0.3669	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			144.23840	96.754	24.58	0.2047	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			261.22980	346.896	22.38	0.5197	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			366.86810	265.542	22.54	0.4557	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			285.26810	376.842	22.54	0.5443	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			318.66440	228.985	22.86	0.4084	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			337.06440	440.285	22.86	0.5916	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			258.73600	182.348	23.33	0.3429	0.00	0	20,000
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			720.58130	571.301	20.69	0.7127	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			105.08130	149.001	20.69	0.2873	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			565.84260	435.561	20.96	0.6049	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			177.54260	240.560	20.96	0.3951	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			5.01590	3.826	28.77	0.0100	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,843.91590	3,036.125	28.77	0.9900	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,032.68620	860.783	20.02	0.8523	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			41.58620	63.083	20.02	0.1477	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			58.43090	37.785	25.53	0.0829	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,407.33090	1,580.085	25.53	0.9171	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			1.00990	0.386	30.39	0.0010	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,119.20990	5,312.586	30.39	0.9990	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,485.79080	2,291.972	23.41	0.9892	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			3.99080	4.172	23.41	0.0108	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			883.04210	727.365	19.50	0.7532	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			101.24210	139.565	19.50	0.2468	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			310.73400	244.080	22.13	0.3228	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			739.83400	867.880	22.13	0.6772	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	13/12/2016	Foreign Exchange Option	14.37	Call			449.98010	360.310	21.16	0.4354	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			496.28010	601.410	21.16	0.5646	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,715.28950	1,526.742	19.66	0.9299	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			28.78950	35.142	19.66	0.0701	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,705.71610	1,517.328	19.63	0.9288	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			29.21610	35.728	19.63	0.0712	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,696.14900	1,507.923	19.60	0.9277	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			29.64900	36.323	19.60	0.0723	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			682.39290	561.904	20.78	0.5792	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			303.09290	377.504	20.78	0.4208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.02440	0.049	31.49	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,669.62440	8,864.749	31.49	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	0.000	31.49	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,599.60000	12,794.700	31.49	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.47590	0.729	31.49	0.0014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,660.07590	6,855.429	31.49	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.33830	0.534	31.49	0.0011	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,899.93830	7,095.234	31.49	0.9989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.31040	0.494	31.49	0.0010	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,959.91040	7,155.194	31.49	0.9990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			1.15930	1.641	31.49	0.0031	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,020.75930	6,216.341	31.49	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.63060	0.942	31.49	0.0018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,460.23060	6,655.642	31.49	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.54800	0.829	31.49	0.0016	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,560.14800	6,755.529	31.49	0.9984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			1.69490	2.321	31.49	0.0042	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,741.29490	5,937.021	31.49	0.9958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			1.52150	2.103	31.49	0.0039	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,821.12150	6,016.803	31.49	0.9961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			1.25820	1.768	31.49	0.0033	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,960.85820	6,156.468	31.49	0.9967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			2.63060	3.471	31.49	0.0061	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,412.23060	5,608.171	31.49	0.9939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			2.43010	3.228	31.49	0.0057	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,472.03010	5,667.928	31.49	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			2.01750	2.722	31.49	0.0049	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,611.61750	5,807.422	31.49	0.9951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			5.71340	7.070	31.49	0.0116	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,815.31340	5,011.770	31.49	0.9884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			5.03170	6.291	31.49	0.0105	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,914.63170	5,110.991	31.49	0.9895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			2.80960	3.686	31.49	0.0064	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,362.40960	5,558.386	31.49	0.9936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			7.91590	9.544	31.49	0.0153	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,557.51590	4,754.244	31.49	0.9847	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			7.07610	8.608	31.49	0.0139	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,646.67610	4,843.308	31.49	0.9861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			6.90120	8.412	31.49	0.0136	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,666.50120	4,863.112	31.49	0.9864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			17.22510	19.007	30.64	0.0288	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,796.82510	3,993.707	30.64	0.9712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			13.20710	16.373	31.49	0.0247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,082.80710	4,281.073	31.49	0.9753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			12.73580	15.664	31.49	0.0237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,122.33580	4,320.364	31.49	0.9763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			18.71910	19.916	30.36	0.0303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,708.31910	3,904.616	30.36	0.9697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			18.20660	19.605	30.45	0.0298	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,737.80660	3,934.305	30.45	0.9702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			17.54580	19.203	30.58	0.0292	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,777.14580	3,973.903	30.58	0.9708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			25.70300	23.996	29.32	0.0367	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,375.30300	3,568.696	29.32	0.9633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			24.98990	23.589	29.42	0.0361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,404.58990	3,598.289	29.42	0.9639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			19.24680	20.233	30.27	0.0308	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,678.84680	3,874.933	30.27	0.9692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			30.73650	26.817	28.75	0.0412	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,190.33650	3,381.517	28.75	0.9588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			30.44820	26.657	28.78	0.0409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,200.04820	3,391.357	28.78	0.9591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			26.43720	24.412	29.23	0.0374	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,346.03720	3,539.112	29.23	0.9626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			49.93520	38.105	27.13	0.0586	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,669.53520	2,852.805	27.13	0.9414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			48.27570	36.842	27.22	0.0568	44,210.28	1,200	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,707.87570	2,891.542	27.22	0.9432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			34.10520	28.667	28.41	0.0441	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,083.70520	3,273.367	28.41	0.9559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			55.77790	42.562	26.86	0.0650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,545.37790	2,727.262	26.86	0.9350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			52.09930	39.754	27.03	0.0609	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,621.69930	2,804.454	27.03	0.9391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			50.35980	38.429	27.11	0.0590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,659.95980	2,843.129	27.11	0.9410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			62.91840	48.023	26.56	0.0727	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,412.51840	2,592.723	26.56	0.9273	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			59.23060	45.201	26.71	0.0687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,478.83060	2,659.901	26.71	0.9313	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			58.72340	44.813	26.73	0.0681	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,488.32340	2,669.513	26.73	0.9319	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	16.47	Call		76.22010	58.236	26.10	0.0868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,205.82010	2,382.936	26.10	0.9132	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		72.31550	55.233	26.23	0.0827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,261.91550	2,439.933	26.23	0.9173	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		71.06220	54.270	26.27	0.0813	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,280.66220	2,458.970	26.27	0.9187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		96.79980	74.141	25.53	0.1081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,956.39980	2,128.841	25.53	0.8919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		87.77950	67.156	25.76	0.0989	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,057.37950	2,231.856	25.76	0.9011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		81.06440	61.969	25.95	0.0919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,140.66440	2,316.669	25.95	0.9081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		131.36730	101.125	24.81	0.1428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,650.96730	1,815.825	24.81	0.8572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		115.79080	88.925	25.11	0.1274	0.00	0	52,756
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,775.39080	1,943.625	25.11	0.8726	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		104.90560	80.441	25.34	0.1164	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		1,874.50560	2,045.140	25.34	0.8836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		138.69010	106.882	24.68	0.1500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,598.29010	1,761.582	24.68	0.8500	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		137.44110	105.900	24.70	0.1487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,607.04110	1,770.600	24.70	0.8513	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		132.55950	102.061	24.79	0.1440	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,642.15950	1,806.761	24.79	0.8560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		180.22120	141.041	24.04	0.1911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,339.82120	1,495.741	24.04	0.8089	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		169.48060	132.324	24.20	0.1808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,399.08060	1,557.024	24.20	0.8192	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		153.94060	119.451	24.43	0.1654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,493.54060	1,654.151	24.43	0.8346	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		218.81110	172.255	23.51	0.2273	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,158.41110	1,306.955	23.51	0.7727	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		196.80860	154.422	23.80	0.2068	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,256.40860	1,409.122	23.80	0.7932	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		183.41820	143.617	23.99	0.1942	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,323.01820	1,478.317	23.99	0.8058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		256.60680	203.103	23.08	0.2614	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		1,016.20680	1,157.803	23.08	0.7386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		234.86120	185.324	23.32	0.2419	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,094.46120	1,240.024	23.32	0.7581	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		232.79160	183.635	23.35	0.2400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,102.39160	1,248.335	23.35	0.7600	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		303.72580	241.812	22.63	0.3023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		873.32580	1,006.512	22.63	0.6977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		285.43540	226.754	22.80	0.2866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		925.03540	1,061.454	22.80	0.7134	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			280.40940	222.627	22.84	0.2823	0.00	0	89,279
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			940.00940	1,077.327	22.84	0.7177	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			334.78550	267.556	22.37	0.3283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			794.38550	922.256	22.37	0.6717	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			328.91930	262.673	22.42	0.3234	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			808.51930	937.373	22.42	0.6766	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			317.48360	253.175	22.51	0.3139	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			837.08360	967.875	22.51	0.6861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			378.71480	304.304	22.04	0.3639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			698.31480	819.004	22.04	0.6361	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			368.86690	296.039	22.11	0.3561	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			718.46690	840.739	22.11	0.6439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			365.63650	293.332	22.14	0.3535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			725.23650	848.032	22.14	0.6465	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			431.72420	349.042	21.69	0.4052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			601.32420	713.742	21.69	0.5948	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			399.15150	321.501	21.90	0.3800	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			658.75150	776.201	21.90	0.6200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			388.80820	312.788	21.97	0.3719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			678.40820	797.488	21.97	0.6281	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			474.81070	385.708	21.43	0.4373	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			534.41070	640.408	21.43	0.5627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			454.76820	368.618	21.55	0.4225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			564.36820	673.318	21.55	0.5775	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			435.48890	352.236	21.67	0.4080	352,236.00	1,000	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			595.08890	706.936	21.67	0.5920	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			504.53540	410.860	21.27	0.4585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			494.13540	595.560	21.27	0.5415	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			500.07230	407.177	21.29	0.4555	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			499.67230	601.877	21.29	0.5445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			478.91460	389.213	21.41	0.4403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			528.51460	633.913	21.41	0.5597	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			550.96420	449.384	21.04	0.4898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			440.56420	534.084	21.04	0.5102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			541.41680	441.429	21.08	0.4835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			451.01680	546.129	21.08	0.5165	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			518.12240	422.092	21.20	0.4678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			477.72240	576.792	21.20	0.5322	0.00	0	5,165
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			605.86530	496.012	20.80	0.5254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			385.46530	470.712	20.80	0.4746	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			575.41780	469.832	20.92	0.5059	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			415.01780	504.532	20.92	0.4941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			565.53530	461.555	20.97	0.4994	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			425.13530	516.255	20.97	0.5006	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			626.84390	514.504	20.74	0.5386	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			366.44390	449.204	20.74	0.4614	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			621.54760	509.830	20.76	0.5353	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			371.14760	454.530	20.76	0.4647	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			616.28770	505.190	20.77	0.5320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			375.88770	459.890	20.77	0.4680	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			808.10460	676.490	20.27	0.6420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			237.70460	301.190	20.27	0.3580	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			670.44160	553.113	20.62	0.5651	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			330.04160	407.813	20.62	0.4349	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			642.93580	528.727	20.70	0.5485	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			352.53580	433.427	20.70	0.4515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			887.17380	748.283	20.08	0.6815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			196.77380	252.983	20.08	0.3185	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			853.62990	717.748	20.16	0.6651	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			213.22990	272.448	20.16	0.3349	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			820.93980	688.102	20.24	0.6486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			230.53980	292.802	20.24	0.3514	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,119.11750	959.515	19.74	0.7767	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			118.71750	154.215	19.74	0.2233	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,111.20870	952.064	19.75	0.7739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			120.80870	156.764	19.75	0.2261	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			995.89950	845.184	19.85	0.7296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			155.49950	199.884	19.85	0.2704	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,159.05750	997.219	19.73	0.7904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			108.65750	141.919	19.73	0.2096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,151.01680	989.619	19.73	0.7877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			110.61680	144.319	19.73	0.2123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,143.00210	982.049	19.74	0.7849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			112.60210	146.749	19.74	0.2151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,631.00340	1,445.980	19.58	0.9078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			40.60340	50.680	19.58	0.0922	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,782.46190	1,594.685	20.03	0.9268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			32.06190	39.386	20.03	0.0732	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,402.72080	1,229.541	19.65	0.8606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			62.32080	84.241	19.65	0.1394	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,216.05470	1,051.221	19.71	0.8088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			95.65470	125.921	19.71	0.1912	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,550.09340	2,355.984	22.25	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			9.69340	10.684	22.25	0.0215	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,868.44700	1,679.413	20.28	0.9359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			28.04700	34.113	20.28	0.0641	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			570.88990	467.617	20.97	0.4986	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			434.78990	526.717	20.97	0.5014	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			493.71660	406.454	21.20	0.4343	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			584.71660	692.954	21.20	0.5657	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			808.38480	689.215	19.91	0.5959	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			346.38480	423.315	19.91	0.4041	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			157.41190	125.998	24.25	0.1518	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,915.41190	2,080.098	24.25	0.8482	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			0.00000	554.543	20.29	0.5066	5,545,431.00	10,000	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			0.00000	604.443	20.29	0.4934	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			777.72910	665.309	19.96	0.5610	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			431.52910	515.709	19.96	0.4390	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			228.01060	186.252	23.41	0.2025	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,671.81060	1,826.652	23.41	0.7975	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			974.79310	854.974	19.67	0.5872	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			495.49310	574.874	19.67	0.4128	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			873.46150	762.637	19.96	0.5428	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			594.16150	682.537	19.96	0.4572	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			826.32390	720.261	20.12	0.5210	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			647.02390	740.161	20.12	0.4790	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			719.08620	624.662	20.55	0.4689	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			789.78620	894.562	20.55	0.5311	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			521.70410	449.956	21.56	0.3621	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,172.40410	1,299.856	21.56	0.6379	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			491.23100	423.519	21.77	0.3444	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,251.93100	1,383.419	21.77	0.6556	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			488.59170	421.204	21.78	0.3428	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,259.29170	1,391.104	21.78	0.6572	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			485.96780	418.899	21.80	0.3412	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,266.66780	1,398.799	21.80	0.6588	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			455.64970	392.325	22.03	0.3230	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,356.34970	1,492.225	22.03	0.6770	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			405.33110	348.377	22.44	0.2919	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,526.03110	1,668.276	22.44	0.7081	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			396.86590	341.002	22.52	0.2866	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,557.56590	1,700.902	22.52	0.7134	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			384.53920	330.266	22.63	0.2788	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,605.23920	1,750.166	22.63	0.7212	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			307.38800	261.044	23.26	0.2282	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,948.08800	2,100.944	23.26	0.7718	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			231.66880	195.532	24.06	0.1771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,402.36880	2,565.432	24.06	0.8229	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			203.42390	171.249	24.44	0.1573	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,624.12390	2,791.149	24.44	0.8427	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			173.72770	148.042	25.02	0.1373	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,904.42770	3,077.942	25.02	0.8627	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			117.33450	102.785	27.85	0.0933	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,968.03450	4,152.685	27.85	0.9067	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			116.99420	102.496	27.87	0.0930	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,977.69420	4,162.396	27.87	0.9070	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			96.92220	77.175	28.40	0.0720	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,517.62220	4,697.075	28.40	0.9280	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	19.38	Call			76.24560	60.068	28.40	0.0581	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,876.94560	5,059.968	28.40	0.9419	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			22.20430	16.585	28.40	0.0187	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,682.90430	6,876.485	28.40	0.9813	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,723.97420	1,554.770	18.62	0.8201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			144.67420	174.670	18.62	0.1799	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,177.07820	1,039.864	19.14	0.6666	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			347.77820	409.764	19.14	0.3334	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			19.61430	14.574	28.40	0.0166	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,860.31430	7,054.474	28.40	0.9834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,422.67160	2,233.070	18.24	0.9309	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			43.37160	52.970	18.24	0.0691	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			267.63340	230.040	24.11	0.1871	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,623.33340	2,786.640	24.11	0.8129	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,173.23640	1,042.788	19.29	0.6319	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			458.93640	529.388	19.29	0.3681	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,138.76390	1,013.771	19.46	0.6062	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			537.46390	614.272	19.46	0.3938	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			346.84430	300.846	23.47	0.2292	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,315.54430	2,471.346	23.47	0.7708	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,295.93270	1,171.656	19.50	0.6123	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			617.53270	699.056	19.50	0.3877	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,270.15170	1,147.740	19.58	0.6037	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			641.75170	725.140	19.58	0.3963	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			761.27730	681.117	21.40	0.4076	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			211.56830	249.504	18.35	0.1914	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,499.53620	1,355.145	19.05	0.6732	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			471.13620	532.545	19.05	0.3268	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,474.78610	1,331.860	19.07	0.6664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			486.38610	549.260	19.07	0.3336	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,053.34670	4,232.811	26.40	0.8437	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			189.88230	159.413	27.19	0.1108	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,041.48230	5,216.813	27.19	0.8892	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			475.96910	421.944	23.15	0.2723	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,347.56910	2,499.344	23.15	0.7277	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,069.96830	1,902.104	18.35	0.8086	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,494.49290	3,669.137	25.20	0.8184	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			295.24040	264.976	25.40	0.1769	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,586.84040	3,762.376	25.40	0.8231	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Call			661.59890	591.352	21.95	0.3626	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,663.19890	1,798.752	21.95	0.6374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			261.74670	235.411	26.40	0.1563	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,845.47360	1,986.669	22.32	0.6646	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			568.72340	506.219	22.53	0.3181	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,970.32340	2,113.619	22.53	0.6819	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			755.23410	675.729	21.43	0.4049	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,416.83410	1,543.129	21.43	0.5951	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			302.89290	271.737	25.20	0.1816	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,423.82750	1,550.458	21.45	0.5964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			682.26630	610.036	21.83	0.3722	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,603.86630	1,737.436	21.83	0.6278	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			973.14390	873.756	20.53	0.4953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,004.74390	1,111.156	20.53	0.5047	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			603.87360	539.268	22.32	0.3354	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,402.87730	1,528.517	21.40	0.5924	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			758.24910	678.417	21.42	0.4063	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,409.84910	1,535.817	21.42	0.5937	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,332.84930	1,205.946	19.40	0.6245	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			584.44930	663.346	19.40	0.3755	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			752.22750	673.058	21.45	0.4036	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,503.60620	1,362.161	19.02	0.6592	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			529.50620	595.461	19.02	0.3408	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			349.77310	316.673	24.76	0.2005	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,405.67310	3,579.973	24.76	0.7995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			584.24510	529.133	23.44	0.2839	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,844.94510	3,001.333	23.44	0.7161	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			582.57900	527.605	23.45	0.2832	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,853.27900	3,009.805	23.45	0.7168	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.62	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			984,880.70000	985,092.200	26.62	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			692.47240	628.632	22.72	0.3299	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,373.17240	2,520.832	22.72	0.6701	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			646.69510	586.515	23.00	0.3107	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,557.39510	2,708.715	23.00	0.6893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			585.91750	530.667	23.42	0.2847	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,836.61750	2,992.867	23.42	0.7153	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,584.48500	1,452.012	19.31	0.6360	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			685.18500	764.212	19.31	0.3640	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,529.65870	1,403.973	19.45	0.6214	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			730.35870	816.173	19.45	0.3786	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			781.22010	711.351	22.22	0.3663	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,061.92010	2,203.551	22.22	0.6337	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,560.18760	2,381.634	17.67	0.8434	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			190.88760	223.833	17.67	0.1566	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,863.88620	1,712.901	18.89	0.7045	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			494.58620	555.101	18.89	0.2955	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,857.56270	1,706.922	18.90	0.7030	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			498.26270	559.122	18.90	0.2970	0.00	0	960
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			851.18260	786.144	23.24	0.3491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,733.08260	2,879.843	23.24	0.6509	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,186.09000	1,098.174	21.71	0.4614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,757.99000	1,881.874	21.71	0.5386	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	17.29	Call			855.30010	789.973	23.22	0.3505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,717.20010	2,863.673	23.22	0.6495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			853.23800	788.055	23.23	0.3498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,725.13800	2,871.755	23.23	0.6502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,087.50860	1,018.534	23.38	0.3887	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,816.00860	2,955.134	23.38	0.6113	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,085.25100	1,016.415	23.39	0.3880	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,823.75100	2,963.015	23.39	0.6120	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,082.99990	1,014.295	23.40	0.3873	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,831.49990	2,970.895	23.40	0.6127	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,314.12960	1,242.905	23.51	0.4186	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,929.22960	3,062.405	23.51	0.5814	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,001.33370	2,847.275	19.20	0.7704	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			546.43370	596.775	19.20	0.2296	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,318.93500	1,247.478	23.49	0.4199	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,914.03500	3,046.978	23.49	0.5801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,316.53730	1,245.185	23.50	0.4192	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,921.63730	3,054.685	23.50	0.5808	0.00	0	0
Total \$ / R Option												5,941,877.28	12,200	2,510,965
Total \$ / R												1,036,511,587.58	85,141	3,221,024
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.14530		14.34040			0.0000	297,051.30	21	386
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.38010		14.57930			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.65260		14.85840			0.0000	0.00	0	51
Total \$ / R MAXI Future												297,051.30	21	528
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			28,291.25400	22,468.105	22.82	0.2845	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			93,251.25400	106,938.105	22.82	0.7155	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			28,040.94320	22,262.675	22.84	0.2823	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			94,000.94320	107,732.675	22.84	0.7177	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			27,793.02190	22,059.139	22.87	0.2801	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			94,753.02190	108,529.138	22.87	0.7199	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			262,412.38840	279,114.928	24.44	0.8427	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			20,237.63880	17,035.231	24.46	0.1566	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			263,307.63880	280,025.231	24.46	0.8434	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			20,447.51720	17,215.170	24.43	0.1581	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			261,517.51720	278,205.170	24.43	0.8419	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			20,342.38840	17,124.928	24.44	0.1573	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			54,582.24500	48,456.497	22.67	0.3066	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			205,742.24500	220,196.497	22.67	0.6934	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			54,372.60560	48,271.773	22.68	0.3056	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			206,532.60560	221,011.774	22.68	0.6944	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			54,163.89570	48,087.896	22.70	0.3046	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			207,323.89570	221,827.896	22.70	0.6954	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												297,051.30	21	528
£ / R	On	27/10/2016	Foreign Exchange Future			17.22160		17.24900			0.0000	0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future			17.41390		17.44360			0.0000	14,174,914.60	814	52,969
£ / R	On	13/03/2017	Foreign Exchange Future			17.73410		17.76630			0.0000	0.00	0	5,759
£ / R	On	25/04/2017	Foreign Exchange Future			17.89740		17.93040			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			18.10360		18.13950			0.0000	0.00	0	19,955
£ / R	On	18/12/2017	Foreign Exchange Future			18.87160		18.90730			0.0000	0.00	0	0
Total £ / R Future												14,174,914.60	814	78,841
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			4.01340	2.662	29.72	0.0099	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			1,975.01340	2,001.062	29.72	0.9901	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			973.48430	967.463	20.76	0.6879	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			289.88430	313.563	20.76	0.3121	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			756.90810	754.997	21.22	0.5916	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			443.30810	471.097	21.22	0.4084	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			670.39110	670.025	21.43	0.5471	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,496.99490	9,526.661	33.16	0.9991	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,234.45550	5,264.257	33.16	0.9682	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			21.72400	20.868	33.16	0.0244	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,588.12400	5,616.968	33.16	0.9756	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			6.16820	5.887	33.16	0.0078	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,022.56820	7,051.987	33.16	0.9922	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.59490	0.561	33.16	0.0009	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			3,995.60970	4,028.277	27.94	0.9588	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			28.05000	28.624	33.16	0.0322	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,214.45000	5,244.724	33.16	0.9678	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			28.05270	28.389	33.16	0.0320	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,224.45270	5,254.489	33.16	0.9680	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			28.05550	28.157	33.16	0.0318	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			955.73250	989.005	22.50	0.6220	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			291.63100	295.782	23.14	0.2961	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,258.03100	1,291.882	23.14	0.7039	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			133.03080	136.411	24.50	0.1553	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,079.43080	2,112.511	24.50	0.8447	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			29.20970	32.177	27.94	0.0412	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			526.79110	556.125	21.43	0.4529	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			481.88940	484.694	22.10	0.4347	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			788.28940	820.794	22.10	0.5653	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			464.24460	467.237	22.18	0.4230	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			820.64460	853.337	22.18	0.5770	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			399.33250	402.905	22.50	0.3780	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			52.91170	49.721	25.85	0.0444	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,026.61170	6,055.622	25.85	0.9556	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			52.58690	49.412	25.85	0.0441	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,036.28690	6,065.312	25.85	0.9559	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			52.26390	49.104	25.85	0.0439	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,045.96390	6,075.004	25.85	0.9561	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			99.01900	94.870	25.83	0.0693	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,148.61900	6,177.470	25.83	0.9307	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			5,880.50000	5,916.400		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			5,890.50000	5,926.400		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			5,900.50000	5,936.400		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			360.47840	356.088	23.51	0.1581	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,593.17840	6,624.488	23.51	0.8419	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			359.42340	355.045	23.51	0.1577	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,602.12340	6,633.445	23.51	0.8423	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			358.37130	354.004	23.51	0.1573	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,611.07130	6,642.404	23.51	0.8427	0.00	0	0
Total £ / R Option												0.00	0	18,555
Total £ / R												14,174,914.60	814	97,396
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13636		0.13813			0.0000	0.00	0	13,577
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13916		0.14099			0.0000	0.00	0	1,443
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14244		0.14435			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14556		0.14754			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	15,020
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.28	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,187.50000	27,363.600	28.28	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.28	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,187.50000	28,363.600	28.28	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.28	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,187.50000	29,363.600	28.28	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			804.83630	771.287	23.10	0.5127	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			706.13630	855.387	23.10	0.4873	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			456.63820	451.287	24.44	0.3416	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,357.93820	1,535.387	24.44	0.6584	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			253.19980	259.315	25.59	0.2173	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,154.49980	2,343.415	25.59	0.7827	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			809.32490	798.254	23.87	0.4336	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,374.62490	1,554.054	23.87	0.5664	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			535.95240	539.903	24.85	0.3190	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,101.25240	2,295.703	24.85	0.6810	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			351.47800	361.747	25.64	0.2300	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,916.77800	3,117.547	25.64	0.7700	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			1,203.02750	1,157.534	24.28	0.4949	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,448.82750	1,601.534	24.28	0.5051	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			879.13550	852.391	25.12	0.3926	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,124.93550	2,296.391	25.12	0.6074	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			641.79560	627.893	25.88	0.3078	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,887.59560	3,071.893	25.88	0.6922	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	15,020
€ / R	On	28/10/2016	Foreign Exchange Future			15.37560		15.61120			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.48780		15.72680			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.56400		15.80470			0.0000	88,621,416.00	5,694	52,688
€ / R	On	13/03/2017	Foreign Exchange Future			15.88350		16.13120			0.0000	635,340.00	40	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.25660		16.51300			0.0000	0.00	0	77,642
€ / R	On	18/09/2017	Foreign Exchange Future			16.60920		16.87620			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.00580		17.27140			0.0000	510,174.00	30	0
Total € / R Future												89,766,930.00	5,764	138,864
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			178.99170	92.392	22.71	0.2672	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			317.79170	466.792	22.71	0.7328	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			235.58020	171.495	21.29	0.2647	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			748.78020	923.695	21.29	0.7353	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			169.01320	134.380	22.40	0.1798	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,374.31320	1,580.380	22.40	0.8202	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			7.45310	4.771	28.58	0.0081	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,097.26050	6,337.179	28.58	0.9977	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			172.12700	136.842	22.36	0.1827	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,357.42700	1,562.842	22.36	0.8173	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,282.16930	1,484.511	22.18	0.8038	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			170.56190	135.605	22.38	0.1813	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,365.86190	1,571.605	22.38	0.8187	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			890.13930	1,070.583	21.14	0.7112	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			269.22590	214.069	21.35	0.2677	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			964.52590	1,150.069	21.35	0.7323	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			186.86930	148.511	22.18	0.1962	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,002.75310	5,240.771	28.58	0.9919	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.96050	1.179	28.58	0.0023	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			294.83930	234.583	21.14	0.2888	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			191.42620	161.011	22.91	0.1450	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,770.22620	2,987.511	22.91	0.8550	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			193.43660	162.702	22.88	0.1464	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,752.23660	2,969.202	22.88	0.8536	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			192.42840	161.854	22.89	0.1457	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,761.22840	2,978.354	22.89	0.8543	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			376.17830	331.830	22.69	0.2115	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			3,053.17830	3,265.230	22.69	0.7885	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			374.87430	330.683	22.71	0.2108	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,061.87430	3,274.083	22.71	0.7892	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			377.48780	332.982	22.68	0.2121	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,044.48780	3,256.382	22.68	0.7879	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			572.22200	516.553	22.47	0.2642	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,166.02200	3,377.353	22.47	0.7358	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			570.65820	515.155	22.48	0.2635	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,174.45820	3,385.955	22.48	0.7365	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			573.79140	517.961	22.46	0.2648	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,157.59140	3,368.761	22.46	0.7352	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,983.48780	2,148.419	20.85	0.5604	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,201.76090	1,101.403	20.86	0.4387	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,990.36090	2,155.603	20.86	0.5613	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,198.64320	1,098.603	20.87	0.4378	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,997.24320	2,162.803	20.87	0.5622	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,204.88780	1,104.219	20.85	0.4396	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												89,766,930.00	5,764	145,236
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.82750		10.90710			0.0000	0.00	0	7,086
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.98530		11.06740			0.0000	0.00	0	3,432
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.16680		11.25320			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.33690		11.42650			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.54680		11.63630			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	10,609
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			171.32460	201.627	15.46	0.3967	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			402.23470	353.410	15.46	0.5976	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			175.13470	205.910	15.46	0.4024	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			414.67230	364.900	15.46	0.6089	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			167.57230	197.400	15.46	0.3911	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			408.42460	359.127	15.46	0.6033	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			165.24910	149.566	16.86	0.2309	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,047.84910	1,114.266	16.86	0.7691	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			163.54840	148.017	16.88	0.2288	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,056.14840	1,122.717	16.88	0.7712	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			166.96610	151.133	16.84	0.2330	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,039.56610	1,105.833	16.84	0.7670	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			306.62650	284.009	16.73	0.3106	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,113.42650	1,177.209	16.73	0.6894	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			304.42140	281.958	16.75	0.3087	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,121.22140	1,185.158	16.75	0.6913	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			308.84910	286.074	16.71	0.3125	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,105.64910	1,169.274	16.71	0.6875	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	Call			437.45550	409.233	16.80	0.3594	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,180.95550	1,242.333	16.80	0.6406	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			434.93640	406.862	16.82	0.3577	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,188.43640	1,249.962	16.82	0.6423	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			432.42950	404.507	16.83	0.3560	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,195.92950	1,257.607	16.83	0.6440	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			958.37450	1,008.873	16.62	0.5255	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			721.05080	682.220	16.63	0.4727	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			964.75080	1,015.420	16.63	0.5273	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			728.31640	689.149	16.61	0.4763	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			952.01640	1,002.349	16.61	0.5237	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			724.67450	685.673	16.62	0.4745	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	10,609
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.77190		10.90890			0.0000	32,132,577.70	2,983	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.95740		11.09760			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.17140		11.31720			0.0000	0.00	0	0
Total CAD/ R Future												32,132,577.70	2,983	5,806
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			21.59120	15.606	20.63	0.0430	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,622.69120	1,753.706	20.63	0.9570	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			21.21890	15.336	20.66	0.0424	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,632.31890	1,763.436	20.66	0.9576	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			20.85360	15.070	20.68	0.0417	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,641.95360	1,773.170	20.68	0.9583	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			97.19510	80.052	19.57	0.1252	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,729.59510	1,852.652	19.57	0.8748	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			96.28260	79.288	19.59	0.1241	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,738.68260	1,861.888	19.59	0.8759	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			95.37940	78.532	19.61	0.1231	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,747.77940	1,871.132	19.61	0.8769	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			457.02340	402.308	17.24	0.3914	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			869.82340	960.908	17.24	0.6086	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			453.83600	399.547	17.26	0.3893	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			876.63600	968.147	17.26	0.6107	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			450.67410	396.802	17.28	0.3871	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			883.47410	975.402	17.28	0.6129	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												32,132,577.70	2,983	5,806
CF CANDCO	On	19/12/2016	Foreign Exchange Future			476.14480		380.04580			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			14.31510		14.52620			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.62790		14.84540			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.99340		15.21950			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,011
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			47.64990	35.256	23.46	0.0612	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,221.44990	2,420.156	23.46	0.9388	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			48.77920	36.159	23.45	0.0625	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,202.57920	2,401.060	23.45	0.9375	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			48.21130	35.705	23.46	0.0618	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,212.01130	2,410.605	23.46	0.9382	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,408.67580	2,593.515	22.95	0.8371	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			202.91680	170.431	22.97	0.1620	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,417.51680	2,602.531	22.97	0.8380	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			201.76760	169.452	22.98	0.1612	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,426.36760	2,611.551	22.98	0.8388	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			204.07580	171.415	22.95	0.1629	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			747.55240	665.239	20.95	0.3999	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,418.05240	1,561.840	20.95	0.6001	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			753.67690	670.634	20.92	0.4026	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,404.17690	1,547.234	20.92	0.5974	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			750.60800	667.928	20.93	0.4012	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,411.10800	1,554.528	20.93	0.5988	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			2.08800		2.11320			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.11090		2.13690			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.13830		2.16490			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,607.44210	3,845.252	21.94	0.9651	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			46.65360	30.716	21.83	0.0416	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,414.65360	3,650.716	21.83	0.9584	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			42.89610	27.855	21.88	0.0381	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,510.89610	3,747.855	21.88	0.9619	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			39.44210	25.252	21.94	0.0349	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			196.59970	166.223	21.02	0.1260	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,627.59970	3,857.223	21.02	0.8740	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			187.82500	158.786	21.11	0.1209	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			3,718.82500	3,949.786	21.11	0.8791	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			179.47320	151.711	21.20	0.1161	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,810.47320	4,042.712	21.20	0.8839	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,010.81160	903.899	18.96	0.4120	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,761.81160	1,920.899	18.96	0.5880	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			977.36760	873.656	19.02	0.4014	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,828.36760	1,990.656	19.02	0.5986	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			946.07170	845.273	19.10	0.3912	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,897.07170	2,062.273	19.10	0.6088	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			2.08290		2.10820			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			484.18760	375.842	19.27	0.4047	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			602.18760	746.842	19.27	0.5953	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			444.53440	342.689	19.40	0.3777	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			662.53440	813.689	19.40	0.6223	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			526.72300	411.652	19.14	0.4327	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			544.72300	682.652	19.14	0.5673	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			2.09460		2.12680			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.13750		2.17060			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			47.06960	36.274	23.06	0.0458	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,479.06960	3,790.274	23.06	0.9542	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			44.47910	34.290	23.26	0.0433	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,576.47910	3,888.290	23.26	0.9567	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			42.07140	32.443	23.46	0.0409	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,674.07140	3,986.443	23.46	0.9591	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,496.45150	1,721.472	17.87	0.6687	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			574.82460	472.954	17.98	0.3184	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,568.82460	1,797.954	17.98	0.6816	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			548.47210	450.566	18.08	0.3060	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,642.47210	1,875.565	18.08	0.6940	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			602.45150	496.472	17.87	0.3313	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			1.82420		1.84940			0.0000	2,013,916.80	1,104	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.85580		1.88160			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.89190		1.91850			0.0000	0.00	0	0
Total HK\$/R Future												2,013,916.80	1,104	7,100
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			88.70730	66.738	25.14	0.0810	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,794.70730	3,024.738	25.14	0.9190	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			82.48670	61.820	25.28	0.0756	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,888.48670	3,119.820	25.28	0.9244	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			76.72490	57.281	25.41	0.0705	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,982.72490	3,215.281	25.41	0.9295	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			316.06390	268.900	23.58	0.1892	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,900.06390	3,110.900	23.58	0.8108	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			303.12800	257.915	23.70	0.1823	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,987.12800	3,199.915	23.70	0.8177	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			290.77920	247.440	23.83	0.1757	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,074.77920	3,289.440	23.83	0.8243	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,090.67010	975.423	20.52	0.4495	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,505.67010	1,656.423	20.52	0.5505	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,056.19630	944.410	20.63	0.4382	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,571.19630	1,725.410	20.63	0.5618	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,022.86830	914.475	20.74	0.4272	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,637.86830	1,795.475	20.74	0.5728	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												2,013,916.80	1,104	7,100
KES / R	On	19/12/2016	Foreign Exchange Future			0.13820		0.14030			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13830		0.14010			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13850		0.13930			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			10.16080		10.19220			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.30150		10.33480			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.46240		10.49910			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			88.86040	81.349	18.08	0.1995	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			746.66040	770.549	18.08	0.8005	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			87.26980	79.865	18.10	0.1964	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			755.06980	779.065	18.10	0.8036	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			85.70660	78.407	18.13	0.1934	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			763.50660	787.607	18.13	0.8066	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			189.53810	180.970	17.60	0.2720	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			944.73810	969.470	17.60	0.7280	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			187.56920	179.077	17.63	0.2696	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			952.76920	977.577	17.63	0.7304	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			185.61930	177.203	17.65	0.2672	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			960.81930	985.703	17.65	0.7328	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			408.03200	393.012	17.26	0.4029	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			848.93200	870.612	17.26	0.5971	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			404.91900	389.999	17.28	0.4006	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			855.81900	877.599	17.28	0.5994	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			401.83210	387.124	17.29	0.3982	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			862.73210	884.724	17.29	0.6018	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			1.32310		1.33270			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.33450		1.34430			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.35030		1.36040			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			673.00000	769.000		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			773.00000	869.000		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			873.00000	969.000		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			757.00000	855.000		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			857.00000	955.000		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			957.00000	1,055.000		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			196.00000	297.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			296.00000	397.000		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			396.00000	497.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.23110		1.21640			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.23320		1.21860			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			1.23550		1.22080			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			1.10030		1.10210			0.0000	0.00	0	8,493
QUANTO €On	13/03/2017	Foreign Exchange Future			1.10450		1.10640			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.10950		1.11140			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	8,493
Total QUANTO € / \$											0.00	0	8,493
RAIN	On 19/12/2016	Foreign Exchange Future			24,314.66000		24,631.50000			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			10.20780		10.32110			0.0000	0.00	0	165
SGD / R	On 13/03/2017	Foreign Exchange Future			10.38050		10.49520			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			22.63720	18.333	21.07	0.0510	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,511.53720	1,620.534	21.07	0.9490	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			22.20470	18.020	21.09	0.0502	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,521.10470	1,630.220	21.09	0.9498	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			21.77980	17.713	21.12	0.0494	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,530.67980	1,639.913	21.12	0.9506	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call			269.79360	232.610	17.69	0.3249	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put			764.59360	842.110	17.69	0.6751	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call			267.09870	230.280	17.72	0.3223	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put			771.89870	849.780	17.72	0.6777	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call			264.43010	227.975	17.74	0.3196	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put			779.23010	857.475	17.74	0.6804	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			4.49890		4.55860			0.0000	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Future			4.49600		4.55670			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			6.60300	4.883	20.90	0.0331	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.29	Put			738.00300	795.983	20.90	0.9669	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Call			6.38330	4.729	20.98	0.0320	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Put			747.78330	805.829	20.98	0.9680	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			6.17210	4.581	21.07	0.0311	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			757.57210	815.681	21.07	0.9689	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			83.08920	67.255	16.82	0.2487	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			386.38920	431.255	16.82	0.7513	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			80.98500	65.493	16.86	0.2432	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			394.28500	439.493	16.86	0.7568	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			78.93340	63.778	16.91	0.2379	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			402.23340	447.778	16.91	0.7621	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			1.37690		1.40300			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33470		1.36680			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.28660		1.32870			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 168 955 100.70	83,627	999,323
Total Options												5 941 877.28	12,200	2,535,892
Grand Total:												1,174,896,977.98	95,827	3,535,215