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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2016

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			13.89000		13.98440			0.0000	0.00	0	0
\$ / R On 21/10/2016 Foreign Exchange Future			13.87440		13.98440			0.0000	0.00	0	0
\$ / R On 24/10/2016 Foreign Exchange Future			13.88000		13.99260			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			13.88540		13.99800			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			13.88810		14.00070			0.0000	0.00	0	2,627
\$ / R On 28/10/2016 Foreign Exchange Future			13.89080		14.00340			0.0000	0.00	0	3,640
\$ / R On 01/11/2016 Foreign Exchange Future			13.90170		14.01430			0.0000	0.00	0	0
\$ / R On 02/11/2016 Foreign Exchange Future			13.90440		14.01700			0.0000	65,350,680.00	4,700	5,300
\$ / R On 07/11/2016 Foreign Exchange Future			13.91790		14.03060			0.0000	0.00	0	288
\$ / R On 10/11/2016 Foreign Exchange Future			13.92610		14.03870			0.0000	0.00	0	700
\$ / R On 15/11/2016 Foreign Exchange Future			13.93960		14.05230			0.0000	0.00	0	2,120
\$ / R On 16/11/2016 Foreign Exchange Future			13.94230		14.05500			0.0000	0.00	0	1,000
\$ / R On 17/11/2016 Foreign Exchange Future			13.94500		14.05770			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			13.97490		14.08780			0.0000	0.00	0	1,123
\$ / R On 12/12/2016 Foreign Exchange Future			14.01310		14.12620			0.0000	0.00	0	0
\$ / R On 13/12/2016 Foreign Exchange Future			14.01580		14.12890			0.0000	0.00	0	250
\$ / R On 14/12/2016 Foreign Exchange Future			14.01850		14.13160			0.0000	0.00	0	251
\$ / R On 15/12/2016 Foreign Exchange Future			14.02120		14.13440			0.0000	448,678.40	32	68
\$ / R On 19/12/2016 Foreign Exchange Future			14.03210		14.14530			0.0000	786,835,975.40	56,074	411,410
\$ / R On 21/12/2016 Foreign Exchange Future			14.03760		14.15090			0.0000	0.00	0	720
\$ / R On 29/12/2016 Foreign Exchange Future			14.05930		14.17350			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			14.10010		14.21590			0.0000	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Future			14.11370		14.23010			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.13270		14.24960			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.26390		14.38010			0.0000	4,749,878.70	333	104,857
\$ / R	On	12/04/2017	Foreign Exchange Future			14.34750		14.46340			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.38370		14.49950			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.53580		14.65260			0.0000	1,453,580.00	100	150,541
\$ / R	On	12/07/2017	Foreign Exchange Future			14.59930		14.71670			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.78910		14.90780			0.0000	0.00	0	4,150
\$ / R	On	18/12/2017	Foreign Exchange Future			15.09620		15.21630			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.43630		15.55340			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			15.77630		15.89050			0.0000	0.00	0	70
Total \$ / R Future												858,838,792.50	61,239	690,645
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			3.60020	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			599.20020	690.000	22.00	1.0000	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Call			183.40580	91.801	21.87	0.5110	0.00	0	0
\$ / R	On	21/10/2016	Foreign Exchange Option	13.87	Put			69.00580	87.401	21.87	0.4890	0.00	0	10,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Call			605.58800	500.248	24.34	0.8943	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.40	Put			12.98800	20.248	24.34	0.1057	0.00	0	55,000
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Call			477.45810	375.353	22.93	0.8257	0.00	0	0
\$ / R	On	24/10/2016	Foreign Exchange Option	13.54	Put			24.85810	35.353	22.93	0.1743	0.00	0	5,000
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.02090	0.023	58.20	0.0001	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,852.02090	4,964.623	58.20	0.9999	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,198.09370	2,085.475	35.45	0.9996	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.09370	0.075	35.45	0.0004	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			521.04550	418.346	20.51	0.8426	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			23.04550	32.946	20.51	0.1574	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.02630	0.029	58.20	0.0001	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,772.02630	4,884.628	58.20	0.9999	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			0.83040	0.329	34.24	0.0016	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			2,140.13040	2,252.229	34.24	0.9984	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			758.19400	648.602	20.39	0.9421	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			7.49400	10.502	20.39	0.0579	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			96.31040	55.636	21.93	0.2188	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			345.61040	417.536	21.93	0.7812	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			12.09240	5.513	25.90	0.0274	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			971.39240	1,077.413	25.90	0.9726	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			9.11000	4.090	26.55	0.0206	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,068.41000	1,175.990	26.55	0.9794	0.00	0	9,960
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Call			429.40050	335.590	20.32	0.7290	0.00	0	0
\$ / R	On	28/10/2016	Foreign Exchange Option	13.63	Put			56.00050	74.790	20.32	0.2710	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Call			462.70820	366.513	19.52	0.7103	0.00	0	0
\$ / R	On	01/11/2016	Foreign Exchange Option	13.63	Put			78.40820	94.813	19.52	0.2897	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Call			379.20980	291.391	19.86	0.6223	0.00	0	15,400
\$ / R	On	01/11/2016	Foreign Exchange Option	13.75	Put			114.90980	139.691	19.86	0.3777	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			296.88450	224.561	20.47	0.5111	0.00	0	0
\$ / R	On	02/11/2016	Foreign Exchange Option	13.90	Put			179.88450	220.161	20.47	0.4889	2,201,607.00	10,000	700
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			5.52820	3.669	30.58	0.0112	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,334.92820	2,445.769	30.58	0.9888	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			63.33530	44.016	25.46	0.1146	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			982.73530	1,076.116	25.46	0.8854	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			6.06160	4.024	30.35	0.0123	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,275.46160	2,386.124	30.35	0.9877	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Call			96.75400	71.029	24.58	0.1640	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.80	Put			858.05400	944.929	24.58	0.8360	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			567.49010	479.059	21.30	0.6842	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			128.79010	152.959	21.30	0.3158	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Call			382.02140	309.593	21.75	0.5247	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.90	Put			243.32140	283.493	21.75	0.4753	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Call			330.63730	265.243	21.99	0.4717	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.00	Put			291.93730	339.143	21.99	0.5283	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Call			285.59580	227.288	22.33	0.4211	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.10	Put			346.89580	401.188	22.33	0.5789	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Call			265.54240	210.125	22.50	0.3970	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.15	Put			376.84240	434.025	22.50	0.6030	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			228.98500	179.170	22.83	0.3512	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			440.28500	503.069	22.83	0.6488	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Call			182.34810	140.365	23.33	0.2893	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.40	Put			543.64810	614.264	23.33	0.7107	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Call			468.92800	388.146	21.52	0.6054	0.00	0	10,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.75	Put			180.22800	212.045	21.52	0.3946	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Call			438.64930	360.588	21.60	0.5785	0.00	0	50,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.80	Put			199.94930	234.488	21.60	0.4215	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Call			571.30060	484.600	20.40	0.6673	0.00	0	0
\$ / R	On	15/11/2016	Foreign Exchange Option	13.63	Put			149.00060	175.000	20.40	0.3327	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Call			435.56050	360.446	20.68	0.5525	0.00	0	0
\$ / R	On	16/11/2016	Foreign Exchange Option	13.86	Put			240.56050	278.146	20.68	0.4475	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			3.82550	2.821	29.25	0.0076	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			3,036.12550	3,147.821	29.25	0.9924	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			860.78280	759.562	19.67	0.8254	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			63.08280	74.562	19.67	0.1746	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			37.78490	26.836	25.46	0.0634	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,580.08490	1,681.836	25.46	0.9366	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.38610	0.263	30.56	0.0007	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,312.58610	5,425.363	30.56	0.9993	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,291.97170	2,178.832	22.60	0.9892	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			4.17170	3.932	22.60	0.0108	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			727.36480	637.505	19.30	0.7167	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			139.56480	162.605	19.30	0.2833	0.00	0	150
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			244.08000	206.255	22.17	0.2882	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			867.88000	943.155	22.17	0.7118	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			360.30980	309.363	21.17	0.3964	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			601.40980	663.563	21.17	0.6036	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,526.74160	1,414.673	18.89	0.9245	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			35.14160	36.173	18.89	0.0755	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,517.32760	1,405.578	18.89	0.9229	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			35.72760	37.078	18.89	0.0771	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,507.92290	1,396.501	18.90	0.9213	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			36.32290	38.002	18.90	0.0787	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Call			561.90370	491.560	20.65	0.5411	0.00	0	0
\$ / R	On	15/12/2016	Foreign Exchange Option	13.95	Put			377.50370	420.360	20.65	0.4589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,355.98410	2,244.260	22.07	0.9753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			10.68410	12.160	22.07	0.0247	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,679.41320	1,568.241	19.70	0.9300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			34.11320	36.141	19.70	0.0700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,594.68550	1,483.581	19.40	0.9203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			39.38550	41.481	19.40	0.0797	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,229.54080	1,126.711	19.33	0.8429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			84.24080	94.611	19.33	0.1571	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,051.22090	953.505	19.41	0.7855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			125.92090	141.405	19.41	0.2145	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			989.61860	894.077	19.44	0.7624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			144.31860	161.977	19.44	0.2376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			982.04910	886.790	19.45	0.7594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			146.74910	164.690	19.45	0.2406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Call			1,445.98040	1,338.840	19.23	0.8958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.75	Put			50.68040	56.740	19.23	0.1042	0.00	0	25,850
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			952.06370	857.964	19.46	0.7473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			156.76370	175.864	19.46	0.2527	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			845.18390	758.216	19.70	0.6985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			199.88390	226.116	19.70	0.3015	0.00	0	26,886
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			997.21890	901.397	19.44	0.7653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			141.91890	159.297	19.44	0.2347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			717.74760	637.969	20.02	0.6306	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			272.44760	305.869	20.02	0.3694	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			688.10180	610.195	20.10	0.6134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			292.80180	328.095	20.10	0.3866	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			959.51460	865.121	19.46	0.7504	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			154.21460	173.021	19.46	0.2496	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			553.11250	484.814	20.51	0.5276	0.00	0	23,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			407.81250	452.714	20.51	0.4724	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Call			528.72710	462.367	20.59	0.5107	0.00	0	300
\$ / R	On	19/12/2016	Foreign Exchange Option	14.05	Put			433.42710	480.267	20.59	0.4893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Call			748.28330	666.656	19.94	0.6478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.65	Put			252.98330	284.556	19.94	0.3522	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			509.83030	445.797	20.68	0.4974	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			454.53030	503.697	20.68	0.5026	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			505.18980	441.736	20.71	0.4941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			459.88980	509.636	20.71	0.5059	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			676.49030	599.340	20.14	0.6065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			301.19030	337.240	20.14	0.3935	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			469.83180	410.442	20.90	0.4681	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			504.53180	558.342	20.90	0.5319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			461.55500	402.942	20.95	0.4618	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			516.25500	570.842	20.95	0.5382	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			514.50440	449.888	20.66	0.5007	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			449.20440	497.788	20.66	0.4993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			441.42920	384.732	21.08	0.4460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			546.12920	602.632	21.08	0.5540	0.00	0	7,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			422.09160	367.285	21.20	0.4306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			576.79160	635.185	21.20	0.5694	0.00	0	5,165
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			496.01150	433.719	20.76	0.4876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			470.71150	521.619	20.76	0.5124	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			407.17700	353.862	21.30	0.4185	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			601.87700	661.762	21.30	0.5815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Call			389.21280	337.728	21.42	0.4037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.39	Put			633.91280	695.629	21.42	0.5963	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			449.38450	391.924	21.03	0.4523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			534.08450	589.824	21.03	0.5477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			368.61760	319.288	21.57	0.3864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			673.31760	737.189	21.57	0.6136	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			352.23600	304.660	21.69	0.3724	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			706.93600	772.559	21.69	0.6276	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			410.86000	357.173	21.27	0.4215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			595.56000	655.073	21.27	0.5785	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Call			321.50060	277.320	21.94	0.3455	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.60	Put			776.20060	845.220	21.94	0.6545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			312.78800	269.594	22.01	0.3377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			797.48800	867.494	22.01	0.6623	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Call			385.70800	334.587	21.45	0.4008	0.00	0	26,120
\$ / R	On	19/12/2016	Foreign Exchange Option	14.40	Put			640.40800	702.487	21.45	0.5992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			296.03890	254.772	22.16	0.3226	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			840.73890	912.672	22.16	0.6774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			293.33240	252.380	22.18	0.3201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			848.03240	920.280	22.18	0.6799	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Call			349.04200	301.813	21.72	0.3696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.51	Put			713.74200	779.713	21.72	0.6304	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Call			262.67260	225.376	22.48	0.2916	0.00	0	8,756
\$ / R	On	19/12/2016	Foreign Exchange Option	14.82	Put			937.37260	1,013.276	22.48	0.7084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			253.17500	217.033	22.58	0.2826	0.00	0	800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			967.87500	1,044.933	22.58	0.7174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			304.30380	262.080	22.08	0.3301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			819.00380	889.980	22.08	0.6699	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
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		226.75440	193.838	22.87	0.2571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		1,061.45440	1,141.738	22.87	0.7429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		222.62680	190.225	22.92	0.2530	0.00	0	89,279
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		1,077.32680	1,158.125	22.92	0.7470	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		267.55630	229.666	22.43	0.2962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		922.25630	997.566	22.43	0.7038	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		185.32370	157.701	23.41	0.2155	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		1,240.02370	1,325.601	23.41	0.7845	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		183.63540	156.236	23.44	0.2138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		1,248.33540	1,334.136	23.44	0.7862	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		241.81160	207.044	22.70	0.2717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		1,006.51160	1,084.944	22.70	0.7283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		154.42190	130.950	23.90	0.1832	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		1,409.12190	1,498.850	23.90	0.8168	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		143.61670	121.494	24.09	0.1716	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		1,478.31670	1,569.394	24.09	0.8284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call		203.10340	173.174	23.17	0.2336	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put		1,157.80340	1,241.074	23.17	0.7664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		132.32440	111.461	24.28	0.1591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,557.02440	1,649.361	24.28	0.8409	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		119.45120	100.357	24.52	0.1451	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,654.15120	1,748.257	24.52	0.8549	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call		172.25500	146.367	23.61	0.2020	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put		1,306.95500	1,394.267	23.61	0.7980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		105.89960	88.711	24.79	0.1300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,770.59960	1,866.611	24.79	0.8700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		102.06140	85.422	24.88	0.1257	0.00	0	2,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,806.76140	1,903.322	24.88	0.8743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		141.04120	119.185	24.13	0.1687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		1,495.74120	1,587.085	24.13	0.8313	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		88.92540	74.195	25.20	0.1108	0.00	0	52,756
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,943.62540	2,042.095	25.20	0.8892	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call		80.44050	66.969	25.43	0.1010	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put		2,045.14050	2,144.869	25.43	0.8990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		106.88170	89.554	24.77	0.1311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,761.58170	1,857.454	24.77	0.8689	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		67.15580	55.703	25.86	0.0853	0.00	0	11,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,231.85580	2,333.603	25.86	0.9147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		61.96870	51.321	26.05	0.0792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,316.66870	2,419.221	26.05	0.9208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		101.12450	84.620	24.90	0.1247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,815.82450	1,912.520	24.90	0.8753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		55.23250	45.645	26.33	0.0710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,439.93250	2,543.545	26.33	0.9290	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		54.26960	44.835	26.37	0.0699	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,458.96960	2,562.735	26.37	0.9301	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			74.14120	61.621	25.63	0.0936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,128.84120	2,229.520	25.63	0.9064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			45.20060	37.226	26.82	0.0588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,659.90060	2,765.126	26.82	0.9412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			44.81250	36.902	26.84	0.0583	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,669.51250	2,774.802	26.84	0.9417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			58.23630	48.174	26.20	0.0747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,382.93630	2,486.074	26.20	0.9253	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			39.75380	32.591	27.13	0.0519	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,804.45380	2,910.491	27.13	0.9481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			38.42870	31.433	27.21	0.0502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,843.12870	2,949.333	27.21	0.9498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			48.02260	39.590	26.67	0.0622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,592.72260	2,697.490	26.67	0.9378	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			36.84190	30.048	27.30	0.0481	0.00	0	51,333
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,891.54190	2,997.948	27.30	0.9519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			28.66740	21.290	28.04	0.0348	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,273.36740	3,379.190	28.04	0.9652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			42.56170	35.019	26.97	0.0555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,727.26170	2,832.919	26.97	0.9445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			26.65730	19.197	28.27	0.0316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,391.35730	3,497.097	28.27	0.9684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			24.41210	16.898	28.56	0.0280	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,539.11210	3,644.798	28.56	0.9720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			38.10490	31.151	27.22	0.0498	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,852.80490	2,959.051	27.22	0.9502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			23.58930	16.067	28.67	0.0267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,598.28930	3,703.967	28.67	0.9733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			20.23300	12.751	29.21	0.0214	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,874.93300	3,980.651	29.21	0.9786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			26.81730	19.363	28.25	0.0318	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,381.51730	3,487.263	28.25	0.9682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			19.60540	12.147	29.32	0.0204	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,934.30540	4,040.047	29.32	0.9796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			19.20320	11.762	29.40	0.0198	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,973.90320	4,079.662	29.40	0.9802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			23.99570	16.477	28.62	0.0273	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,568.69570	3,674.377	28.62	0.9727	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			16.37270	8.541	29.68	0.0147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,281.07270	4,386.441	29.68	0.9853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			15.66400	8.120	29.68	0.0141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,320.36400	4,426.020	29.68	0.9859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			19.91570	12.445	29.26	0.0209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,904.61570	4,010.345	29.26	0.9791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			8.60780	4.098	29.68	0.0076	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,843.30780	4,951.998	29.68	0.9924	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			8.41190	3.991	29.68	0.0074	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,863.11190	4,971.892	29.68	0.9926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			19.00690	11.575	29.44	0.0195	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,993.70690	4,099.475	29.44	0.9805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			6.29130	2.864	29.68	0.0055	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,110.99130	5,220.764	29.68	0.9945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			3.68640	1.553	29.68	0.0031	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,558.38640	5,669.453	29.68	0.9969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			9.54410	4.611	29.68	0.0084	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,754.24410	4,862.511	29.68	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			3.22780	1.334	29.68	0.0027	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,667.92780	5,779.234	29.68	0.9973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			2.72230	1.098	29.68	0.0023	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,807.42230	5,918.998	29.68	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			7.07050	3.273	29.68	0.0062	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			5,011.77050	5,121.173	29.68	0.9938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			2.10340	0.817	29.68	0.0017	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			6,016.80340	6,128.717	29.68	0.9983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			1.76830	0.670	29.68	0.0014	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,156.46830	6,268.570	29.68	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			3.47070	1.450	29.68	0.0029	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,608.17070	5,719.350	29.68	0.9971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.94180	0.325	29.68	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,655.64180	6,768.225	29.68	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.82880	0.281	29.68	0.0006	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,755.52880	6,868.181	29.68	0.9994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			2.32140	0.915	29.68	0.0019	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,937.02140	6,048.815	29.68	0.9981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			0.53440	0.170	29.68	0.0004	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,095.23440	7,208.070	29.68	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.49420	0.155	29.68	0.0004	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,155.19420	7,268.055	29.68	0.9996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			1.64090	0.615	29.68	0.0013	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,216.34090	6,328.515	29.68	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.04940	0.011	29.68	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,864.74940	8,977.911	29.68	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00020	0.000	29.68	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,794.70020	12,907.900	29.68	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.72890	0.243	29.68	0.0006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,855.42890	6,968.143	29.68	0.9994	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Call			467.61670	409.383	20.97	0.4615	0.00	0	0
\$ / R	On	21/12/2016	Foreign Exchange Option	14.21	Put			526.71670	581.783	20.97	0.5385	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Call			406.45440	356.814	21.27	0.4003	0.00	0	0
\$ / R	On	29/12/2016	Foreign Exchange Option	14.46	Put			692.95440	757.514	21.27	0.5997	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			689.21460	619.014	19.91	0.5632	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			423.31460	468.914	19.91	0.4368	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			125.99790	111.543	24.54	0.1377	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,080.09790	2,181.443	24.54	0.8623	0.00	0	0
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Call			554.54310	497.852	20.42	0.4745	0.00	0	5,000
\$ / R	On	18/01/2017	Foreign Exchange Option	14.28	Put			604.44310	664.152	20.42	0.5255	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			665.30940	600.018	20.01	0.5296	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			515.70940	567.318	20.01	0.4704	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			186.25190	166.559	23.68	0.1857	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,826.65190	1,923.859	23.68	0.8143	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			854.97370	790.140	19.79	0.5616	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			574.87370	626.240	19.79	0.4384	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Call			762.63680	703.824	20.11	0.5173	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.30	Put			682.53680	739.924	20.11	0.4827	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			720.26080	664.492	20.29	0.4959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			740.16080	800.592	20.29	0.5041	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			624.66210	575.340	20.72	0.4446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			894.56210	961.440	20.72	0.5554	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			449.95610	414.002	21.78	0.3414	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,299.85610	1,380.102	21.78	0.6586	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			423.51910	389.592	21.99	0.3244	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,383.41910	1,465.692	21.99	0.6756	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			421.20370	387.453	22.01	0.3229	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,391.10370	1,473.553	22.01	0.6771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			418.89880	385.328	22.03	0.3214	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,398.79880	1,481.428	22.03	0.6786	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Call			392.32470	360.823	22.26	0.3039	0.00	0	30,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.48	Put			1,492.22470	1,576.923	22.26	0.6961	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			348.37650	320.364	22.68	0.2744	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,668.27650	1,756.464	22.68	0.7256	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			341.00170	313.153	22.74	0.2691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,700.90170	1,789.253	22.74	0.7309	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			330.26640	302.655	22.83	0.2615	0.00	0	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			1,750.16640	1,838.755	22.83	0.7385	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			261.04430	239.071	23.48	0.2135	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			2,100.94430	2,195.171	23.48	0.7865	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			195.53220	179.112	24.30	0.1654	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,565.43220	2,665.212	24.30	0.8346	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			171.24930	156.939	24.68	0.1468	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,791.14930	2,893.039	24.68	0.8532	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			148.04160	137.657	25.37	0.1291	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			3,077.94160	3,183.757	25.37	0.8709	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			102.78540	96.114	28.20	0.0881	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,152.68540	4,262.213	28.20	0.9119	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			102.49640	95.848	28.23	0.0878	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,162.39640	4,271.948	28.23	0.9122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			77.17500	69.263	28.51	0.0661	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,697.07500	4,805.363	28.51	0.9339	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			60.06750	53.705	28.51	0.0531	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			5,059.96750	5,169.805	28.51	0.9469	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Call			16.58520	14.562	28.51	0.0168	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.24	Put			6,876.48520	6,990.662	28.51	0.9832	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,554.77020	1,457.409	18.56	0.8028	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			174.67020	193.509	18.56	0.1972	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,039.86400	964.785	19.24	0.6418	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			409.76400	450.885	19.24	0.3582	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			14.57420	12.775	28.51	0.0149	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			7,054.47420	7,168.875	28.51	0.9851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,233.07040	2,126.518	18.39	0.9202	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			52.97040	62.618	18.39	0.0798	0.00	0	250
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			230.04030	212.458	24.31	0.1760	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,786.64030	2,884.958	24.31	0.8240	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,042.78810	974.535	19.44	0.6087	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			529.38810	577.035	19.44	0.3913	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,013.77150	948.964	19.61	0.5839	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			614.27150	665.264	19.61	0.4161	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			300.84600	278.531	23.65	0.2164	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,471.34600	2,564.831	23.65	0.7836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,171.65580	1,105.514	19.64	0.5928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			699.05580	749.714	19.64	0.4072	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,147.74040	1,082.734	19.71	0.5842	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			725.14040	776.934	19.71	0.4158	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			681.11720	640.253	21.57	0.3909	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,528.51720	1,604.453	21.57	0.6091	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			678.41680	637.698	21.59	0.3897	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,535.81680	1,611.898	21.59	0.6103	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,205.94560	1,138.210	19.53	0.6050	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			663.34560	712.410	19.53	0.3950	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			673.05750	632.628	21.62	0.3871	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,550.45750	1,626.828	21.62	0.6129	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			610.03580	573.075	22.00	0.3565	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,737.43580	1,817.275	22.00	0.6435	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			873.75610	822.154	20.68	0.4767	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,111.15610	1,176.354	20.68	0.5233	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			539.26850	505.457	22.47	0.3207	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,986.66850	2,069.657	22.47	0.6793	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			506.21910	474.330	22.68	0.3039	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,113.61910	2,198.530	22.68	0.6961	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			675.72870	635.159	21.60	0.3884	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,543.12870	1,619.359	21.60	0.6116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			271.73720	257.595	25.46	0.1740	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,669.13720	3,771.795	25.46	0.8260	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			264.97580	251.256	25.66	0.1696	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,762.37580	3,865.456	25.66	0.8304	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	15.86	Call			591.35170	555.433	22.12	0.3472	0.00	0	30,000
\$ / R	On	19/06/2017	Foreign Exchange Option	15.86	Put			1,798.75170	1,879.633	22.12	0.6528	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			235.41130	223.531	26.66	0.1499	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,232.81130	4,337.731	26.66	0.8501	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			159.41300	145.038	27.16	0.1033	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,216.81300	5,319.238	27.16	0.8967	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			421.94430	395.092	23.30	0.2597	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,499.34430	2,589.292	23.30	0.7403	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			1,902.10400	1,808.022	18.37	0.7939	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			249.50400	272.222	18.37	0.2061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,355.14490	1,278.585	19.11	0.6544	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			532.54490	572.785	19.11	0.3456	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Call			1,331.85980	1,257.571	19.17	0.6473	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.87	Put			549.25980	591.771	19.17	0.3527	0.00	0	30,000
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,362.16090	1,287.895	19.10	0.6408	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			595.46090	638.595	19.10	0.3592	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			316.67350	299.633	24.98	0.1921	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,579.97350	3,680.333	24.98	0.8079	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			529.13290	499.557	23.54	0.2729	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			3,001.33290	3,090.457	23.54	0.7271	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			527.60490	498.108	23.56	0.2722	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			3,009.80490	3,099.008	23.56	0.7278	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Call			0.00000	0.000	26.64	0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	1000.00	Put			985,092.20000	985,210.900	26.64	1.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Call			628.63200	593.888	22.82	0.3175	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.80	Put			2,520.83200	2,604.788	22.82	0.6825	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Call			586.51470	553.933	23.11	0.2989	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	17.03	Put			2,708.71470	2,794.833	23.11	0.7011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			530.66680	501.011	23.53	0.2736	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,992.86680	3,081.911	23.53	0.7264	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Call			1,452.01220	1,380.345	19.39	0.6195	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.22	Put			764.21220	811.246	19.39	0.3805	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Call			1,403.97320	1,334.316	19.54	0.6048	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	14.32	Put			816.17320	865.216	19.54	0.3952	0.00	0	110
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Call			711.35080	672.464	22.33	0.3530	0.00	0	960
\$ / R	On	18/09/2017	Foreign Exchange Option	16.40	Put			2,203.55080	2,283.364	22.33	0.6470	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,381.63350	2,277.859	17.57	0.8331	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			223.83350	238.759	17.57	0.1669	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,712.90100	1,628.216	18.88	0.6893	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			555.10100	589.116	18.88	0.3107	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Call			1,706.92170	1,622.445	18.88	0.6878	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.76	Put			559.12170	593.345	18.88	0.3122	0.00	0	960
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			789.97340	749.820	23.27	0.3391	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,863.67340	2,943.620	23.27	0.6609	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			788.05520	747.987	23.28	0.3384	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,871.75520	2,951.787	23.28	0.6616	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			786.14350	746.161	23.29	0.3377	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,879.84350	2,959.961	23.29	0.6623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,098.17370	1,044.258	21.74	0.4481	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,881.87370	1,948.058	21.74	0.5519	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,018.53440	971.479	23.37	0.3780	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,955.13440	3,025.180	23.37	0.6220	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,016.41540	969.448	23.38	0.3774	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,963.01540	3,033.148	23.38	0.6226	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,014.29540	967.423	23.39	0.3767	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,970.89540	3,041.123	23.39	0.6233	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,242.90510	1,190.081	23.46	0.4087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,062.40510	3,123.781	23.46	0.5913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,847.27520	2,741.506	18.93	0.7637	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			596.77520	605.206	18.93	0.2363	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,247.47840	1,194.473	23.44	0.4100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,046.97840	3,108.173	23.44	0.5900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,245.18480	1,192.278	23.45	0.4093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,054.68480	3,115.978	23.45	0.5907	0.00	0	0
Total \$ / R Option												2,201,607.00	10,000	2,489,665
Total \$ / R												861,040,399.50	71,239	3,180,310
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.03210		14.14530			0.0000	0.00	0	386
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.26390		14.38010			0.0000	0.00	0	91
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.53580		14.65260			0.0000	0.00	0	51
Total \$ / R MAXI Future												0.00	0	528
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			22,468.10510	19,202.286	22.90	0.2550	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			106,938.10510	114,992.287	22.90	0.7450	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			22,262.67530	19,022.543	22.92	0.2530	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			107,732.67530	115,812.543	22.92	0.7470	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			22,059.13850	18,844.524	22.94	0.2510	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			108,529.13850	116,634.524	22.94	0.7490	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			279,114.92760	289,303.935	24.68	0.8532	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			17,035.23070	15,612.050	24.70	0.1461	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			280,025.23070	290,222.050	24.70	0.8539	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			17,215.17010	15,776.322	24.67	0.1475	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			278,205.17010	288,386.322	24.67	0.8525	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			17,124.92760	15,693.935	24.68	0.1468	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			48,456.49690	45,421.839	22.83	0.2929	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			220,196.49690	228,841.839	22.83	0.7071	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			48,271.77350	45,244.158	22.84	0.2919	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			221,011.77350	229,664.158	22.84	0.7081	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			48,087.89620	45,066.887	22.85	0.2909	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			221,827.89620	230,486.886	22.85	0.7091	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												0.00	0	528
£ / R	On	27/10/2016	Foreign Exchange Future			17.07970		17.22160			0.0000	0.00	0	85
£ / R	On	19/12/2016	Foreign Exchange Future			17.27070		17.41390			0.0000	10,137,900.90	587	53,029
£ / R	On	13/03/2017	Foreign Exchange Future			17.58640		17.73410			0.0000	1,020,011.20	58	5,759
£ / R	On	25/04/2017	Foreign Exchange Future			17.75030		17.89740			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			17.95530		18.10360			0.0000	0.00	0	19,955
£ / R	On	18/12/2017	Foreign Exchange Future			18.71900		18.87160			0.0000	0.00	0	0
Total £ / R Future												11,157,912.10	645	78,901
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			2.66200	1.113	30.41	0.0047	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			2,001.06200	2,141.413	30.41	0.9953	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			967.46340	858.002	20.42	0.6559	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			313.56340	347.302	20.42	0.3441	0.00	0	1,050
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			754.99660	658.493	20.88	0.5551	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			471.09660	517.793	20.88	0.4449	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Call			670.02500	580.299	21.11	0.5094	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,526.66140	9,669.736	33.37	0.9993	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			5,264.25650	5,402.953	33.37	0.9725	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			20.86790	17.415	33.37	0.0209	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			5,616.96790	5,756.716	33.37	0.9791	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			5.88660	4.785	33.37	0.0065	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			7,051.98660	7,194.085	33.37	0.9935	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.56140	0.436	33.37	0.0007	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			4,028.27680	4,167.193	28.38	0.9636	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			28.62370	24.055	33.37	0.0279	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			5,244.72370	5,383.355	33.37	0.9721	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			28.38920	23.853	33.37	0.0277	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			5,254.48920	5,393.153	33.37	0.9723	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			28.15650	23.653	33.37	0.0275	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			989.00540	1,069.208	22.25	0.6589	0.00	0	1,000
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			295.78160	245.756	22.91	0.2626	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			1,291.88160	1,385.056	22.91	0.7374	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Call			136.41100	106.635	24.12	0.1303	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	19.39	Put			2,112.51100	2,225.935	24.12	0.8697	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			32.17680	27.893	28.38	0.0364	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.30	Put			556.12500	609.599	21.11	0.4906	0.00	0	525
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Call			484.69420	412.858	21.84	0.3967	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.75	Put			820.79420	892.158	21.84	0.6033	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Call			467.23700	397.212	21.92	0.3851	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.80	Put			853.33700	926.512	21.92	0.6149	0.00	0	800
£ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			402.90540	339.908	22.25	0.3411	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			49.72150	40.106	25.57	0.0375	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			6,055.62150	6,193.706	25.57	0.9625	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			49.41210	39.846	25.57	0.0372	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			6,065.31210	6,203.446	25.57	0.9628	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			49.10440	39.588	25.57	0.0370	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			6,075.00440	6,213.188	25.57	0.9630	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			94.86970	81.958	25.70	0.0619	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			6,177.46970	6,311.658	25.70	0.9381	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			5,916.40000	6,064.700		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			5,926.40000	6,074.700		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			5,936.40000	6,084.700		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			356.08850	317.663	23.21	0.1464	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,624.48850	6,738.663	23.21	0.8536	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			355.04510	316.700	23.21	0.1460	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,633.44510	6,747.701	23.21	0.8540	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			354.00440	315.741	23.21	0.1457	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,642.40440	6,756.741	23.21	0.8543	0.00	0	0
Total £ / R Option												0.00	0	18,555
Total £ / R												11,157,912.10	645	97,456
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13603		0.13636			0.0000	58,220.41	428	13,577
¥ / R	On	13/03/2017	Foreign Exchange Future			0.13879		0.13916			0.0000	203,610.80	1,467	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14207		0.14244			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.14517		0.14556			0.0000	0.00	0	0
Total ¥ / R Future												261,831.21	1,895	13,577
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	25.04	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,363.60000	27,397.100	25.04	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	25.04	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,363.60000	28,397.100	25.04	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	25.04	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,363.60000	29,397.100	25.04	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			771.28720	669.608	20.79	0.4998	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			855.38720	790.208	20.79	0.5002	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			451.28660	377.813	22.59	0.3177	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,535.38660	1,498.413	22.59	0.6823	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			259.31550	211.753	24.08	0.1946	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			2,343.41550	2,332.353	24.08	0.8054	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			798.25430	702.525	22.16	0.4169	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,554.05430	1,495.525	22.16	0.5831	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			539.90270	469.592	23.47	0.2998	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			2,295.70270	2,262.592	23.47	0.7002	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			361.74700	311.653	24.48	0.2122	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			3,117.54700	3,104.653	24.48	0.7878	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			1,157.53380	1,080.992	23.28	0.4858	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,601.53380	1,563.992	23.28	0.5142	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			852.39080	794.391	24.36	0.3817	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			2,296.39080	2,277.391	24.36	0.6183	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			627.89260	586.748	25.32	0.2977	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			3,071.89260	3,069.748	25.32	0.7023	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												261,831.21	1,895	13,577
€ / R	On	28/10/2016	Foreign Exchange Future			15.22680		15.37560			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			15.33800		15.48780			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			15.41350		15.56400			0.0000	15,999,213.00	1,038	52,659
€ / R	On	13/03/2017	Foreign Exchange Future			15.72940		15.88350			0.0000	0.00	0	8,000
€ / R	On	19/06/2017	Foreign Exchange Future			16.10040		16.25660			0.0000	338,108.40	21	77,642
€ / R	On	18/09/2017	Foreign Exchange Future			16.45100		16.60920			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			16.84460		17.00580			0.0000	0.00	0	0
Total € / R Future												16,337,321.40	1,059	138,835
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Call			92.39160	48.983	22.41	0.1730	0.00	0	0
€ / R	On	28/10/2016	Foreign Exchange Option	15.75	Put			466.79160	572.183	22.41	0.8270	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			171.49490	130.137	21.22	0.2182	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			923.69490	1,032.137	21.22	0.7818	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,484.51140	1,606.982	22.32	0.8324	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			135.60460	109.506	22.51	0.1542	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,571.60460	1,696.006	22.51	0.8458	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			134.38050	108.432	22.53	0.1529	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,580.38050	1,704.932	22.53	0.8471	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			4.77130	3.234	28.41	0.0058	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			148.51140	120.482	22.32	0.1676	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,240.77130	5,389.734	28.41	0.9942	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			1.17870	0.747	28.41	0.0015	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			6,337.17870	6,487.247	28.41	0.9985	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			136.84200	110.592	22.49	0.1555	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,562.84200	1,687.092	22.49	0.8445	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			234.58260	192.128	21.23	0.2510	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,070.58260	1,178.628	21.23	0.7490	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			214.06880	174.915	21.45	0.2318	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			1,150.06880	1,261.415	21.45	0.7682	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			162.70170	140.723	22.93	0.1312	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,969.20170	3,101.323	22.93	0.8688	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			161.85370	139.979	22.94	0.1305	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,978.35370	3,110.579	22.94	0.8695	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			161.01080	139.243	22.96	0.1299	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,987.51080	3,119.843	22.96	0.8701	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			331.83030	296.193	22.64	0.1954	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			3,265.23030	3,385.793	22.64	0.8046	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			330.68350	295.156	22.65	0.1948	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			3,274.08350	3,394.756	22.65	0.8052	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			332.98210	297.238	22.62	0.1960	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			3,256.38210	3,376.838	22.62	0.8040	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			3,385.95500	3,496.635	22.38	0.7525	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			517.96090	470.230	22.35	0.2487	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			3,368.76090	3,479.230	22.35	0.7513	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			516.55280	468.930	22.37	0.2481	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			3,377.35280	3,487.930	22.37	0.7519	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			515.15500	467.635	22.38	0.2475	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,101.40320	1,020.149	20.72	0.4208	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			2,155.60320	2,235.549	20.72	0.5792	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,098.60320	1,017.496	20.73	0.4199	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			2,162.80320	2,242.896	20.73	0.5801	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,104.21910	1,022.816	20.71	0.4217	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			2,148.41910	2,228.216	20.71	0.5783	0.00	0	0
Total € / R Option												0.00	0	6,372
Total € / R												16,337,321.40	1,059	145,207
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.76480		10.82750			0.0000	129,339,072.00	12,015	11,869
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.92070		10.98530			0.0000	447,748.70	41	3,450
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.10290		11.16680			0.0000	0.00	0	91
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.27170		11.33690			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.48140		11.54680			0.0000	0.00	0	0
Total AU\$ / R Future												129,786,820.70	12,056	15,410
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			364.90010	319.218	15.09	0.5751	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			197.40010	214.418	15.09	0.4249	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			359.12720	313.724	15.08	0.5692	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			201.62720	218.924	15.08	0.4308	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			353.41040	308.292	15.08	0.5632	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			205.91040	223.492	15.08	0.4368	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			148.01740	131.975	16.85	0.2111	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,122.71740	1,171.275	16.85	0.7889	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			151.13260	134.783	16.81	0.2150	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,105.83260	1,154.083	16.81	0.7850	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			149.56640	133.372	16.83	0.2130	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,114.26640	1,162.672	16.83	0.7870	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			281.95750	260.520	16.71	0.2931	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,185.15750	1,227.620	16.71	0.7069	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			286.07420	264.397	16.67	0.2968	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,169.27420	1,211.497	16.67	0.7032	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			284.00920	262.450	16.69	0.2949	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,177.20920	1,219.550	16.69	0.7051	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,242.33270	1,282.747	16.78	0.6544	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			406.86220	382.174	16.80	0.3439	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,249.96220	1,290.474	16.80	0.6561	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			404.50720	379.916	16.81	0.3422	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,257.60720	1,298.216	16.81	0.6578	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			409.23270	384.447	16.78	0.3456	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,015.42030	1,046.052	16.56	0.5405	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			689.14910	654.153	16.54	0.4631	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,002.34910	1,032.753	16.54	0.5369	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			685.67330	650.791	16.55	0.4613	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,008.87330	1,039.391	16.55	0.5387	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			682.22030	647.452	16.56	0.4595	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												129,786,820.70	12,056	15,410
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.78550		10.77190			0.0000	0.00	0	5,806
CAD/ R	On	13/03/2017	Foreign Exchange Future			10.97020		10.95740			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.18530		11.17140			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	5,806
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			15.60570	15.493	20.63	0.0430	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,753.70570	1,739.993	20.63	0.9570	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			15.33570	15.218	20.65	0.0423	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,763.43570	1,749.718	20.65	0.9577	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			15.07050	14.947	20.67	0.0416	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,773.17050	1,759.447	20.67	0.9584	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			80.05210	81.614	19.64	0.1271	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,852.65210	1,841.414	19.64	0.8729	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			79.28830	80.836	19.66	0.1260	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,861.88830	1,850.636	19.66	0.8740	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			78.53240	80.066	19.67	0.1250	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,871.13240	1,859.866	19.67	0.8750	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			402.30770	407.331	17.27	0.3947	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			960.90770	952.031	17.27	0.6053	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			399.54680	404.529	17.28	0.3925	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			968.14680	959.229	17.28	0.6075	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			396.80240	401.751	17.30	0.3904	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			975.40240	966.451	17.30	0.6096	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	5,806
CF CANDCO	On	19/12/2016	Foreign Exchange Future			535.83470		476.14480			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			14.22220		14.31510			0.0000	0.00	0	2,011
CHF / R	On	13/03/2017	Foreign Exchange Future			14.53030		14.62790			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			14.89400		14.99340			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,011
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			36.15950	30.416	23.59	0.0543	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,401.05950	2,488.216	23.59	0.9457	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			35.70540	30.045	23.60	0.0537	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,410.60540	2,497.845	23.60	0.9463	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			35.25590	29.678	23.61	0.0531	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,420.15590	2,507.478	23.61	0.9469	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,593.51520	2,674.850	22.99	0.8488	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			170.43130	154.247	23.00	0.1505	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,602.53130	2,683.947	23.00	0.8495	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			169.45150	153.349	23.02	0.1497	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,611.55150	2,693.049	23.02	0.8503	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			171.41520	155.150	22.99	0.1512	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			670.63360	628.996	20.91	0.3872	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,547.23360	1,604.996	20.91	0.6128	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			667.92800	626.421	20.92	0.3859	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,554.52800	1,612.421	20.92	0.6141	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			665.23950	623.853	20.94	0.3846	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,561.83950	1,619.853	20.94	0.6154	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			2.07230		2.08800			0.0000	0.00	0	10
CNH / R	On	13/03/2017	Foreign Exchange Future			2.09690		2.11090			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.12470		2.13830			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	10
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			30.71560	27.274	22.38	0.0372	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,650.71560	3,804.274	22.38	0.9628	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			27.85470	26.199	22.66	0.0355	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,747.85470	3,903.199	22.66	0.9645	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			25.25190	25.198	22.94	0.0340	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,845.25190	4,002.198	22.94	0.9660	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			166.22300	151.973	21.20	0.1172	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,857.22300	3,982.973	21.20	0.8828	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			158.78630	145.164	21.29	0.1124	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			3,949.78630	4,076.164	21.29	0.8876	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			151.71150	138.691	21.37	0.1079	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			4,042.71150	4,169.692	21.37	0.8921	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,920.89870	2,005.537	19.05	0.6035	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			873.65590	824.358	19.13	0.3862	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,990.65590	2,077.358	19.13	0.6138	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			845.27300	797.127	19.20	0.3761	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			2,062.27300	2,150.127	19.20	0.6239	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			903.89870	852.537	19.05	0.3965	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			2.06740		2.08290			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			411.65220	338.782	19.02	0.3850	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			682.65220	764.782	19.02	0.6150	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			375.84170	307.882	19.17	0.3578	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			746.84170	833.882	19.17	0.6422	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			342.68930	279.486	19.32	0.3320	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			813.68930	905.486	19.32	0.6680	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			2.07550		2.09460			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.11790		2.13750			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			32.44350	28.937	24.20	0.0366	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,986.44350	4,173.937	24.20	0.9634	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			36.27370	29.364	23.39	0.0382	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,790.27370	3,974.364	23.39	0.9618	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			34.28980	29.136	23.79	0.0374	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,888.28980	4,074.136	23.79	0.9626	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			450.56550	403.580	18.37	0.2813	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,875.56550	2,024.580	18.37	0.7187	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			496.47180	444.357	18.15	0.3049	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,721.47180	1,865.357	18.15	0.6951	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			472.95440	423.455	18.26	0.2929	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,797.95440	1,944.455	18.26	0.7071	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			1.81000		1.82420			0.0000	0.00	0	7,100
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.84130		1.85580			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.87750		1.89190			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	7,100
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			66.73810	57.175	25.46	0.0712	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			3,024.73810	3,157.175	25.46	0.9288	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			61.82040	53.111	25.62	0.0665	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,119.82040	3,253.112	25.62	0.9335	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			57.28110	49.360	25.77	0.0622	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,215.28110	3,349.360	25.77	0.9378	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			268.89950	249.578	23.90	0.1781	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,110.89950	3,236.578	23.90	0.8219	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			257.91470	239.458	24.02	0.1716	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,199.91470	3,326.458	24.02	0.8284	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			247.43980	229.810	24.15	0.1653	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,289.43980	3,416.810	24.15	0.8347	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			914.47540	863.132	20.93	0.4107	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,795.47540	1,888.132	20.93	0.5893	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			975.42270	919.770	20.69	0.4324	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,656.42270	1,744.770	20.69	0.5676	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			944.41040	890.933	20.81	0.4214	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,725.41040	1,815.933	20.81	0.5786	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	7,100
KES / R	On	19/12/2016	Foreign Exchange Future			0.13700		0.13820			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.13700		0.13830			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13730		0.13850			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			10.10580		10.16080			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.24450		10.30150			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.40600		10.46240			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			81.34860	68.465	18.00	0.1765	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			770.54860	812.665	18.00	0.8235	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			79.86490	67.188	18.03	0.1736	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			779.06490	821.388	18.03	0.8264	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			78.40730	65.932	18.05	0.1708	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			787.60730	830.132	18.05	0.8292	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			180.97000	162.676	17.51	0.2535	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			969.47000	1,008.176	17.51	0.7465	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			179.07730	160.950	17.53	0.2512	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			977.57730	1,016.450	17.53	0.7488	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			177.20300	159.243	17.55	0.2490	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			985.70300	1,024.743	17.55	0.7510	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			393.01170	365.367	17.13	0.3866	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			870.61170	899.367	17.13	0.6134	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			389.99890	362.626	17.15	0.3843	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			877.59890	906.626	17.15	0.6157	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			387.12390	359.906	17.17	0.3820	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			884.72390	913.906	17.17	0.6180	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			1.31810		1.32310			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.32960		1.33450			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.34540		1.35030			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			769.00000	819.000		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			869.00000	919.000		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			969.00000	1,019.000		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			855.00000	904.000		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			955.00000	1,004.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			1,055.00000	1,104.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			397.00000	446.000		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			497.00000	546.000		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			297.00000	346.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.23080		1.23110			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.23290		1.23320			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			1.23520		1.23550			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			1.09840		1.10030			0.0000	0.00	0	8,493
QUANTO €On	13/03/2017	Foreign Exchange Future			1.10270		1.10450			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.10760		1.10950			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			24,122.34000		24,314.66000			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			10.12130		10.20780			0.0000	0.00	0	165
SGD / R	On 13/03/2017	Foreign Exchange Future			10.29160		10.38050			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			18.33350	12.909	20.84	0.0385	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,620.53350	1,701.609	20.84	0.9615	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			18.02020	12.656	20.86	0.0378	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,630.22020	1,711.356	20.86	0.9622	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			17.71250	12.408	20.87	0.0371	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,639.91250	1,721.108	20.87	0.9629	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call			232.61020	208.240	17.90	0.2996	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put			842.11020	906.640	17.90	0.7004	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call			230.27960	206.137	17.92	0.2971	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put			849.77960	914.537	17.92	0.7029	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call			227.97520	204.059	17.95	0.2946	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put			857.47520	922.459	17.95	0.7054	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			4.51370		4.49890			0.0000	0.00	0	0
TRY / R	On 13/03/2017	Foreign Exchange Future			4.51140		4.49600			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.29	Call			4.88290	4.869	20.70	0.0334	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.29	Put			795.98290	781.169	20.70	0.9666	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Call			4.72880	4.702	20.78	0.0323	0.00	0	0
TRY / R	On 19/12/2016	Foreign Exchange Option	5.30	Put			805.82880	791.002	20.78	0.9677	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			4.58050	4.541	20.85	0.0312	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			815.68050	800.841	20.85	0.9688	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			67.25540	71.421	16.91	0.2594	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			431.25540	420.021	16.91	0.7406	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			65.49310	69.573	16.95	0.2538	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			439.49310	428.173	16.95	0.7462	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			63.77790	67.772	16.99	0.2483	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			447.77790	436.372	16.99	0.7517	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			1.37410		1.37690			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33820		1.33470			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.30050		1.28660			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 016 382 677.91	76,894	983,298
Total Options												2 201 607.00	10,000	2,514,592
Grand Total:												1,018,584,284.91	86,894	3,497,890