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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/08/2016 Foreign Exchange Future			14.48430		14.42440			0.0000	0.00	0	410
\$ / R On 01/09/2016 Foreign Exchange Future			14.48440		14.42440			0.0000	0.00	0	0
\$ / R On 05/09/2016 Foreign Exchange Future			14.49190		14.43440			0.0000	0.00	0	55
\$ / R On 06/09/2016 Foreign Exchange Future			14.49440		14.43690			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.49930		14.44190			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.50180		14.44490			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.51380		14.45690			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.51980		14.46290			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.53180		14.47500			0.0000	1,721,030,137.60	118,432	453,559
\$ / R On 22/09/2016 Foreign Exchange Future			14.54080		14.48400			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.55580		14.49900			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.55880		14.50210			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			14.56180		14.50510			0.0000	0.00	0	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.56480		14.50810			0.0000	0.00	0	2,545
\$ / R On 05/10/2016 Foreign Exchange Future			14.57960		14.52260			0.0000	0.00	0	27
\$ / R On 10/10/2016 Foreign Exchange Future			14.59410		14.61750			0.0000	14,594,100.00	1,000	1,000
\$ / R On 14/10/2016 Foreign Exchange Future			14.60560		14.54870			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			14.62010		14.56320			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.64040		14.58350			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.64330		14.58640			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			14.67460		14.61800			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/11/2016	Foreign Exchange Future			14.68310		14.62660			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.70270		14.64650			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.73360		14.67790			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.77690		14.72150			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.77980		14.72440			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.79440		14.73900			0.0000	199,768,783.20	13,503	102,554
\$ / R	On	13/01/2017	Foreign Exchange Future			14.86710		14.81190			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.90200		14.84700			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.03900		14.98430			0.0000	892,760,157.00	59,363	78,969
\$ / R	On	12/04/2017	Foreign Exchange Future			15.12670		15.07250			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.16480		15.11070			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.32730		15.27360			0.0000	0.00	0	149,791
\$ / R	On	12/07/2017	Foreign Exchange Future			15.39660		15.34280			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.60290		15.54920			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.88450		15.83230			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			16.16600		16.11550			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.44760		16.39870			0.0000	0.00	0	70
Total \$ / R Future												2,828,153,177.80	192,298	800,150
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Call			602.87610	654.749	34.71	0.9947	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	13.83	Put			8.47610	0.449	34.71	0.0053	0.00	0	6,600
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Call			18.26640	6.886	36.03	0.0591	0.00	0	0
\$ / R	On	31/08/2016	Foreign Exchange Option	14.92	Put			513.86640	442.586	36.03	0.9409	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			360.83880	399.320	32.83	0.8621	0.00	0	18,400
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			46.43880	24.920	32.83	0.1379	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			499.13210	547.321	35.58	0.9251	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			24.73210	12.921	35.58	0.0749	0.00	0	18,400
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			959.50750	1,016.290	28.33	0.9778	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			5.10750	4.390	28.33	0.0222	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			749.23850	803.293	24.13	0.9558	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			12.33850	8.893	24.13	0.0442	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.22030	0.131	44.37	0.0006	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,303.32030	3,245.731	44.37	0.9994	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.21460	0.133	45.09	0.0006	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,363.31460	3,305.733	45.09	0.9994	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			944.34570	999.852	26.75	0.9737	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			7.44570	5.452	26.75	0.0263	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			687.85110	734.312	21.93	0.9325	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			25.95110	15.012	21.93	0.0675	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1.02300	0.722	39.97	0.0027	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,859.12300	2,801.422	39.97	0.9973	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			3.91100	3.213	33.96	0.0116	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,059.01100	2,001.413	33.96	0.9884	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.48120	0.381	40.94	0.0014	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,355.58120	3,298.581	40.94	0.9986	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			959.75840	1,012.467	25.39	0.9577	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	09/09/2016	Foreign Exchange Option	13.50	Put		14.85840	10.667	25.39	0.0423	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		75.66470	79.162	26.11	0.2237	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		630.76470	577.362	26.11	0.7763	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		0.82100	0.714	44.35	0.0020	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		4,253.92100	4,196.914	44.35	0.9980	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		110.78520	119.374	24.86	0.2797	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		603.88520	555.574	24.86	0.7203	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,188.54050	1,244.570	25.41	0.9545	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		15.64050	14.770	25.41	0.0455	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,178.89390	1,234.853	25.33	0.9536	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		15.99390	15.053	25.33	0.0464	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,169.25550	1,225.142	25.26	0.9527	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		16.35550	15.342	25.26	0.0473	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call		1,483.16870	1,539.657	24.53	0.9755	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put		8.16870	7.857	24.53	0.0245	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,250.15910	1,305.854	23.45	0.9576	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		15.15910	14.054	23.45	0.0424	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,202.20300	1,257.575	23.20	0.9527	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		17.20300	15.775	23.20	0.0473	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,183.09150	1,238.320	23.11	0.9506	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		18.09150	16.520	23.11	0.0494	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		1,003.97390	1,057.351	22.17	0.9258	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		28.97390	25.551	22.17	0.0742	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		839.65780	890.236	21.29	0.8920	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		44.65780	38.436	21.29	0.1080	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		821.81480	872.005	21.19	0.8875	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		46.81480	40.205	21.19	0.1125	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,192.64180	1,247.943	23.15	0.9517	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		17.64180	16.143	23.15	0.0483	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		584.22650	623.817	21.14	0.7818	8,109,619.70	13,000	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		109.22650	92.017	21.14	0.2182	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		452.07900	485.174	21.58	0.6852	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		177.07900	153.374	21.58	0.3148	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		948.52070	1,001.094	21.88	0.9158	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		33.52070	29.294	21.88	0.0842	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		295.02430	317.790	22.25	0.5271	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		320.02430	285.990	22.25	0.4729	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		254.15720	273.331	22.52	0.4751	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		379.15720	341.531	22.52	0.5249	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		752.90590	799.892	20.80	0.8677	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		57.90590	48.092	20.80	0.1323	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		218.12790	234.482	22.82	0.4251	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		443.12790	402.682	22.82	0.5749	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		211.47110	227.293	22.88	0.4155	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		456.47110	415.493	22.88	0.5845	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		394.11710	423.891	21.81	0.6333	0.00	0	11,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		219.11710	192.091	21.81	0.3667	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		172.35180	184.982	23.27	0.3555	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		547.35180	503.182	23.27	0.6445	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		135.32080	144.846	23.72	0.2934	0.00	0	5,050
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		660.32080	613.046	23.72	0.7066	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		246.57540	265.165	22.58	0.4649	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		391.57540	353.365	22.58	0.5351	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		80.42910	87.277	24.62	0.1935	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		905.42910	855.477	24.62	0.8065	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		55.14970	59.457	24.93	0.1409	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,080.14970	1,027.657	24.93	0.8591	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		198.68240	213.473	23.00	0.3965	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		483.68240	441.673	23.00	0.6035	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		37.32400	39.859	25.24	0.1004	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,262.32400	1,208.059	25.24	0.8996	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		27.09080	28.650	25.48	0.0755	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,412.09080	1,356.850	25.48	0.9245	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		96.59370	103.561	24.32	0.2233	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		821.59370	771.761	24.32	0.7767	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		20.26860	20.303	25.83	0.0556	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,575.26860	1,518.503	25.83	0.9444	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		13.91980	13.907	26.86	0.0387	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,808.91980	1,752.107	26.86	0.9613	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		45.43870	48.773	25.08	0.1193	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,170.43870	1,116.973	25.08	0.8807	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		11.60020	11.583	27.38	0.0325	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,926.60020	1,869.783	27.38	0.9675	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		9.70540	9.691	27.90	0.0273	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,044.70540	1,987.891	27.90	0.9727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		21.26420	21.317	25.70	0.0582	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,546.26420	1,489.517	25.70	0.9418	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		7.81050	7.803	28.54	0.0221	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,192.81050	2,136.003	28.54	0.9779	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		7.37900	7.374	28.72	0.0209	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,232.37900	2,175.574	28.72	0.9791	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		12.13680	12.120	27.25	0.0339	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,897.13680	1,840.320	27.25	0.9661	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		4.89070	4.904	30.01	0.0140	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,529.89070	2,473.104	30.01	0.9860	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		3.08570	2.798	32.37	0.0079	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,028.08570	2,970.998	32.37	0.9921	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		8.03710	8.028	28.46	0.0227	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,173.03710	2,116.228	28.46	0.9773	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		3.05220	2.773	34.05	0.0075	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,228.05220	3,170.973	34.05	0.9925	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.95330	1.046	44.16	0.0024	0.00	0	17,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,075.95330	5,019.246	44.16	0.9976	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		5.90610	5.910	29.41	0.0168	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,390.90610	2,334.110	29.41	0.9832	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call		474.77000	508.388	21.44	0.6800	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put		190.77000	167.588	21.44	0.3200	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		273.27990	292.223	21.99	0.4522	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		464.27990	426.423	21.99	0.5478	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		2.42890	2.621	32.71	0.0062	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,910.32890	3,853.821	32.71	0.9938	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,702.56700	2,759.282	25.55	0.9984	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		0.46700	0.482	25.55	0.0016	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,037.34100	1,090.853	19.84	0.9159	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		35.24100	32.053	19.84	0.0841	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		2.51620	2.724	31.78	0.0066	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,750.41620	3,693.923	31.78	0.9934	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		921.90670	971.432	19.82	0.8809	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		56.80670	49.632	19.82	0.1191	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		134.56010	143.415	23.65	0.2483	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		926.46010	878.615	23.65	0.7517	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call		1,018.26590	1,069.013	19.44	0.8884	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put		55.66590	49.413	19.44	0.1116	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call		0.00000	402.694	21.03	0.5079	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put		0.00000	418.594	21.03	0.4921	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		126.55310	135.601	23.68	0.2062	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,267.85310	1,220.001	23.68	0.7938	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		438.37210	469.031	20.82	0.5296	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		455.17210	428.931	20.82	0.4704	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		3.98450	7.742	27.95	0.0141	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,190.48450	4,137.342	27.95	0.9859	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		3.45930	7.075	28.02	0.0130	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,269.95930	4,216.675	28.02	0.9870	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,786.86690	2,844.120	23.16	0.9919	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		3.36690	3.720	23.16	0.0081	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,163.25290	1,217.211	19.12	0.8667	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		79.75290	76.811	19.12	0.1333	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call		339.09760	363.669	21.52	0.4182	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put		712.69760	680.369	21.52	0.5818	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		309.19790	331.713	21.74	0.3896	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		782.79790	748.413	21.74	0.6104	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		111.97690	120.439	24.13	0.1677	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,665.57690	1,617.139	24.13	0.8323	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,382.69810	1,438.552	18.92	0.9136	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		46.29810	45.252	18.92	0.0864	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call		643.60530	684.912	20.11	0.6479	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put		307.20530	291.612	20.11	0.3521	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		127.25630	135.090	24.15	0.1716	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	07/11/2016	Foreign Exchange Option	16.30	Put		1,809.25630	1,760.490	24.15	0.8284	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		120.87500	128.291	24.26	0.1641	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,862.87500	1,813.691	24.26	0.8359	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		396.61660	420.712	21.31	0.4387	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		728.61660	696.112	21.31	0.5613	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		1,154.87010	1,205.043	19.24	0.8262	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		128.27010	121.943	19.24	0.1738	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		720.86630	758.991	20.05	0.6483	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		344.26630	325.891	20.05	0.3517	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		270.52470	284.929	22.61	0.3048	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,224.02470	1,182.229	22.61	0.6952	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		86.20400	90.678	25.44	0.1128	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,529.70400	2,477.978	25.44	0.8872	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		1,463.67820	1,515.695	18.94	0.8881	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		77.17820	72.995	18.94	0.1119	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,314.03400	1,361.785	19.06	0.8343	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		136.13400	128.185	19.06	0.1657	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		31.42330	34.654	30.45	0.0406	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,753.52330	4,701.055	30.45	0.9594	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,885.45730	2,941.039	20.71	0.9865	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		7.55730	7.439	20.71	0.0135	0.00	0	250
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		457.35310	435.919	19.83	0.3761	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		808.85310	842.819	19.83	0.6239	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,125.64790	2,179.106	19.09	0.9420	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		41.24790	39.307	19.09	0.0580	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,116.33680	2,169.764	19.08	0.9411	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		41.93680	39.964	19.08	0.0589	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,107.03420	2,160.432	19.08	0.9403	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		42.63420	40.632	19.08	0.0597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.07090	0.078	29.26	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,201.07090	12,145.678	29.26	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,950.01670	3,005.269	20.02	0.9823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		11.01670	10.869	20.02	0.0177	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		2.57390	2.785	29.26	0.0039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		8,273.57390	8,218.385	29.26	0.9961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		2,273.37700	2,328.181	19.16	0.9503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		34.37700	33.781	19.16	0.0497	0.00	0	24,146
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		2,188.38130	2,243.077	19.05	0.9439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		39.38130	38.677	19.05	0.0561	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		14.07860	15.063	29.26	0.0183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		6,275.07860	6,220.663	29.26	0.9817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		11.56790	12.393	29.26	0.0154	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,512.56790	6,457.993	29.26	0.9846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		11.01030	11.800	29.26	0.0147	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		6,572.01030	6,517.400	29.26	0.9853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		23.54000	25.093	29.26	0.0288	0.00	0	368

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	20.36	Put			5,644.54000	5,590.693	29.26	0.9712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			16.55770	17.695	29.26	0.0211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,077.55770	6,023.295	29.26	0.9789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			15.27060	16.329	29.26	0.0197	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,176.27060	6,121.929	29.26	0.9803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			29.33810	31.223	29.26	0.0350	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,370.33810	5,316.823	29.26	0.9650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			27.55770	29.342	29.26	0.0331	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,448.55770	5,394.942	29.26	0.9669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			24.68350	26.303	29.26	0.0301	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,585.68350	5,531.903	29.26	0.9699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			37.88260	40.239	29.26	0.0437	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,048.88260	4,995.839	29.26	0.9563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			36.17400	38.437	29.26	0.0419	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,107.17400	5,054.037	29.26	0.9581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			32.46270	34.522	29.26	0.0382	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,243.46270	5,190.122	29.26	0.9618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			59.60900	63.094	29.26	0.0644	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,470.60900	4,418.694	29.26	0.9356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			55.33010	58.599	29.26	0.0605	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,566.33010	4,514.199	29.26	0.9395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			39.36350	41.800	29.26	0.0451	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,000.36350	4,947.400	29.26	0.9549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			72.19850	75.984	29.23	0.0756	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,223.19850	4,171.584	29.23	0.9244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			67.58820	71.468	29.26	0.0717	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,308.58820	4,257.068	29.26	0.9283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			66.60110	70.432	29.26	0.0708	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,327.60110	4,276.032	29.26	0.9292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			95.82530	97.594	27.04	0.0994	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,476.82530	3,423.194	27.04	0.9006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			86.89290	88.255	27.87	0.0892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,757.89290	3,703.855	27.87	0.9108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			85.78020	87.092	27.98	0.0879	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,796.78020	3,742.692	27.98	0.9121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			98.94040	100.851	26.79	0.1029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,389.94040	3,336.451	26.79	0.8971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			97.88190	99.745	26.87	0.1017	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,418.88190	3,365.345	26.87	0.8983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			96.50320	98.302	26.99	0.1001	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,457.50320	3,403.902	26.99	0.8999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			112.45660	114.999	25.82	0.1182	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,063.45660	3,010.599	25.82	0.8818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			111.14060	113.622	25.90	0.1167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,092.14060	3,039.222	25.90	0.8833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			100.01900	101.980	26.70	0.1041	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,361.01900	3,307.580	26.70	0.8959	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		121.41820	124.388	25.28	0.1282	0.00	0	63,513	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,882.41820	2,829.988	25.28	0.8718	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		120.91830	123.862	25.31	0.1276	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,891.91830	2,839.462	25.31	0.8724	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		113.79870	116.404	25.73	0.1197	0.00	0	15,100	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,034.79870	2,982.004	25.73	0.8803	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		163.30930	170.360	24.31	0.1705	0.00	0	5,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,384.30930	2,335.960	24.31	0.8295	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		159.39880	166.261	24.38	0.1669	0.00	0	1,200	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,420.39880	2,371.861	24.38	0.8331	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		127.14790	131.637	25.04	0.1353	0.00	0	2,800	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		2,778.14790	2,727.237	25.04	0.8647	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		176.78760	184.470	24.09	0.1830	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,267.78760	2,220.070	24.09	0.8170	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		168.35230	175.639	24.23	0.1752	0.00	0	20,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,339.35230	2,291.239	24.23	0.8248	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		164.30420	171.401	24.29	0.1715	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,375.30420	2,327.001	24.29	0.8285	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		192.70220	201.129	23.85	0.1975	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,143.70220	2,096.729	23.85	0.8025	0.00	0	3,300	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		184.55590	192.601	23.97	0.1901	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,205.55590	2,158.201	23.97	0.8099	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		183.42330	191.416	23.99	0.1891	0.00	0	16,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,214.42330	2,167.016	23.99	0.8109	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		220.99680	230.731	23.48	0.2225	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,951.99680	1,906.331	23.48	0.7775	0.00	0	1,365	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		212.85610	222.214	23.58	0.2154	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,003.85610	1,957.814	23.58	0.7846	0.00	0	725	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		210.21490	219.450	23.62	0.2131	0.00	0	500	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,021.21490	1,975.050	23.62	0.7869	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		262.04540	273.635	23.03	0.2574	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,723.04540	1,679.235	23.03	0.7426	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		244.41020	255.205	23.21	0.2426	0.00	0	66,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		1,815.41020	1,770.805	23.21	0.7574	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		230.92730	241.114	23.36	0.2311	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,891.92730	1,846.714	23.36	0.7689	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		327.28380	340.947	22.39	0.3098	0.00	0	2,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,438.28380	1,396.547	22.39	0.6902	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		325.27500	338.844	22.41	0.3082	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,446.27500	1,404.444	22.41	0.6918	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		297.67390	310.826	22.69	0.2865	0.00	0	25,436	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,558.67390	1,516.426	22.69	0.7135	0.00	0	32,950	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		363.60850	378.933	22.06	0.3383	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,304.60850	1,264.533	22.06	0.6617	0.00	0	63,513	
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		337.54160	351.678	22.30	0.3180	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,398.54160	1,357.278	22.30	0.6820	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			335.46120	349.501	22.32	0.3163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,406.46120	1,365.101	22.32	0.6837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			433.17960	451.580	21.51	0.3902	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,094.17960	1,057.180	21.51	0.6098	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			406.84250	424.094	21.71	0.3709	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,167.84250	1,129.694	21.71	0.6291	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			389.41220	405.894	21.84	0.3579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,220.41220	1,181.494	21.84	0.6421	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			558.20530	582.546	20.77	0.4748	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			819.20530	788.146	20.77	0.5252	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			491.30680	512.703	21.13	0.4310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			952.30680	918.303	21.13	0.5690	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			488.21700	509.429	21.15	0.4289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			959.21700	925.029	21.15	0.5711	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			610.41680	636.731	20.52	0.5070	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			731.41680	702.331	20.52	0.4930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			591.25790	616.859	20.61	0.4954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			762.25790	732.459	20.61	0.5046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			565.39410	590.011	20.74	0.4793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			806.39410	775.611	20.74	0.5207	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			706.99830	737.870	20.17	0.5620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			597.99830	573.470	20.17	0.4380	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			675.70700	705.498	20.27	0.5450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			636.70700	611.098	20.27	0.4550	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			634.17890	661.364	20.41	0.5211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			695.17890	666.964	20.41	0.4789	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			871.55090	907.570	19.69	0.6433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			432.55090	413.170	19.69	0.3567	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			793.20060	826.880	19.91	0.6062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			504.20060	482.480	19.91	0.3938	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			768.41130	801.310	19.98	0.5939	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			529.41130	506.910	19.98	0.4061	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			927.16430	964.724	19.54	0.6680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			388.16430	370.324	19.54	0.3320	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			910.19310	947.294	19.59	0.6606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			401.19310	382.894	19.59	0.3394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			899.01670	935.809	19.62	0.6557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			410.01670	391.409	19.62	0.3443	0.00	0	1,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			985.51890	1,024.599	19.40	0.6925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			346.51890	330.199	19.40	0.3075	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			973.62820	1,012.404	19.43	0.6876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			354.62820	338.004	19.43	0.3124	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			938.61460	976.483	19.51	0.6729	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			379.61460	362.083	19.51	0.3271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,046.63020	1,087.198	19.25	0.7166	0.00	0	3,450

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	14.00	Put			307.63020	292.798	19.25	0.2834	0.00	0	88,390
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			997.52000	1,036.900	19.37	0.6973	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			338.52000	322.500	19.37	0.3027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			991.50420	1,030.736	19.38	0.6949	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			342.50420	326.336	19.38	0.3051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,247.41660	1,292.840	18.89	0.7852	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			208.41660	198.440	18.89	0.2148	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,211.48080	1,256.382	18.93	0.7745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			222.48080	211.982	18.93	0.2255	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			1,197.65690	1,241.970	18.94	0.7701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			228.65690	217.570	18.94	0.2299	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,523.72880	1,572.518	18.61	0.8554	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			124.72880	118.118	18.61	0.1446	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,515.65790	1,564.364	18.62	0.8536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			126.65790	119.964	18.62	0.1464	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,397.22820	1,444.615	18.73	0.8259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			158.22820	150.215	18.73	0.1741	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,564.39880	1,613.596	18.57	0.8640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			115.39880	109.196	18.57	0.1360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,556.22240	1,605.339	18.58	0.8623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			117.22240	110.939	18.58	0.1377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,548.06700	1,597.103	18.59	0.8606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			119.06700	112.703	18.59	0.1394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,810.05190	1,863.990	18.55	0.9058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			71.05190	69.590	18.55	0.0942	0.00	0	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,622.20700	1,671.949	18.52	0.8755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			103.20700	97.549	18.52	0.1245	0.00	0	725
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,175.22840	1,216.910	18.81	0.7297	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			313.32840	299.810	18.81	0.2703	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			338.11860	351.178	22.47	0.2933	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,696.21860	1,654.079	22.47	0.7067	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,125.99100	1,165.746	18.80	0.6991	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			378.99100	363.746	18.80	0.3009	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			429.55900	445.263	21.74	0.3466	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,472.55900	1,433.264	21.74	0.6534	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			733.79710	757.571	20.34	0.4765	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,089.49710	1,058.571	20.34	0.5235	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			730.41650	754.076	20.36	0.4748	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,096.11650	1,065.076	20.36	0.5252	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			621.94460	641.892	20.90	0.4187	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,337.64460	1,302.892	20.90	0.5813	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			610.70620	630.250	20.96	0.4126	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,366.40620	1,331.250	20.96	0.5874	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			772.09990	797.117	20.17	0.4953	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,017.79990	988.117	20.17	0.5047	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			350.56220	361.343	22.90	0.2584	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	17.00	Put			2,366.26220	2,322.343	22.90	0.7416	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			0.00000	315.868	23.33	0.2298	29,059,892.80	92,000	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			0.00000	2,586.868	23.33	0.7702	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			727.04800	750.602	20.37	0.4731	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,102.74800	1,071.602	20.37	0.5269	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			202.15310	206.936	25.20	0.1551	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,657.85310	3,607.936	25.20	0.8449	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			174.81830	178.413	26.41	0.1325	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,190.51830	4,139.413	26.41	0.8675	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			391.56150	403.553	22.56	0.2840	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,157.26150	2,114.553	22.56	0.7160	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			160.06510	163.012	27.24	0.1201	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,555.76510	4,504.012	27.24	0.8799	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			55.94300	57.958	27.61	0.0493	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,491.64300	6,438.958	27.61	0.9507	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			202.71150	207.521	25.17	0.1555	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,648.41150	3,598.521	25.17	0.8445	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,812.55910	2,860.758	15.81	0.9691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			28.25910	21.758	15.81	0.0309	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			0.00000	2,145.784	17.19	0.8893	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			0.00000	106.784	17.19	0.1107	4,912,041.00	46,000	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			0.00000	1,344.713	18.56	0.7064	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			0.00000	405.713	18.56	0.2936	37,325,632.80	92,000	46,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			421.20270	433.822	22.68	0.2832	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,368.70270	2,327.122	22.68	0.7168	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,513.70640	1,554.887	18.44	0.7362	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			391.20640	378.187	18.44	0.2638	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,465.87480	1,505.452	18.51	0.7128	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			455.17480	440.652	18.51	0.2872	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			519.41370	534.146	22.10	0.3296	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,078.71370	2,039.346	22.10	0.6704	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			994.07580	1,020.328	20.16	0.5098	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,230.47580	1,203.028	20.16	0.4902	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			902.71400	926.677	20.51	0.4735	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,409.11400	1,379.377	20.51	0.5265	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,241.87270	1,272.702	19.27	0.6002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			540.44810	526.763	18.57	0.2981	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			364.98960	372.382	24.42	0.2155	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,741.38960	3,695.082	24.42	0.7845	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,433.76060	2,480.683	17.02	0.8762	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			160.16060	153.383	17.02	0.1238	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,750.50230	1,716.520	21.16	0.5858	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			653.38310	669.866	21.83	0.3632	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,109.78310	2,072.566	21.83	0.6368	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,656.94810	1,697.956	18.47	0.7200	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			493.34810	480.656	18.47	0.2800	0.00	0	2,850

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	14.23	Call		1,584.04810	1,624.063	18.57	0.7019	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,236.91690	1,209.383	20.17	0.4915	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		986.97190	1,013.046	20.18	0.5071	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,243.37190	1,215.746	20.18	0.4929	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		295.45630	300.950	26.37	0.1720	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,731.85630	4,683.650	26.37	0.8280	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		764.10230	783.820	21.16	0.4142	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		858.27270	835.402	19.27	0.3998	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		997.65420	1,023.993	20.14	0.5112	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,224.05420	1,196.693	20.14	0.4888	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		413.76140	424.914	23.65	0.2445	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,290.16140	3,247.614	23.65	0.7555	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		990.51690	1,016.683	20.17	0.5085	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		487.66170	500.514	23.30	0.2719	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,124.86170	3,083.914	23.30	0.7281	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,839.89830	1,882.333	18.33	0.7466	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		447.09830	435.733	18.33	0.2534	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		759.38510	779.493	22.31	0.3615	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,580.18510	2,546.593	22.31	0.6385	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		757.34930	777.423	22.32	0.3607	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,588.14930	2,554.523	22.32	0.6393	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		755.32070	775.367	22.34	0.3599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,596.12070	2,562.467	22.34	0.6401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,945.51970	2,989.898	16.55	0.8987	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		146.31970	136.998	16.55	0.1013	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		2,205.84310	2,247.077	17.97	0.7817	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		406.64310	394.177	17.97	0.2183	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		1,030.54050	1,065.130	22.26	0.4180	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,488.24050	2,470.630	22.26	0.5820	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		1,028.13230	1,062.702	22.27	0.4172	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,495.83230	2,478.202	22.27	0.5828	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		1,025.72450	1,060.274	22.28	0.4164	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,503.42450	2,485.774	22.28	0.5836	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		1,414.83120	1,452.446	20.85	0.5353	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,582.53120	1,567.946	20.85	0.4647	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		1,229.52080	1,276.704	22.47	0.4422	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		2,624.02080	2,620.704	22.47	0.5578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		1,234.65650	1,281.827	22.45	0.4436	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		2,609.15650	2,605.827	22.45	0.5564	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		1,232.08510	1,279.258	22.46	0.4429	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		2,616.58510	2,613.258	22.46	0.5571	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		1,431.67150	1,490.978	22.60	0.4640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		2,732.97150	2,743.378	22.60	0.5360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		1,428.98250	1,488.327	22.61	0.4633	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		2,740.28250	2,750.727	22.61	0.5367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		3,267.41630	3,279.818	18.34	0.8116	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	18/06/2018	Foreign Exchange Option	13.64	Put			508.71630	472.218	18.34	0.1884	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,434.36720	1,493.626	22.59	0.4647	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,725.66720	2,736.026	22.59	0.5353	0.00	0	0
Total \$ / R Option												79,407,186.30	243,000	2,020,405
Total \$ / R												2,907,560,364.10	435,298	2,820,555
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.53180		14.47500			0.0000	2,862,764.60	197	575
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.79440		14.73900			0.0000	369,860.00	25	177
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.03900		14.98430			0.0000	60,156.00	4	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.32730		15.27360			0.0000	0.00	0	3
Total \$ / R MAXI Future												3,292,780.60	226	808
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			13,754.43190	14,725.781	23.69	0.2973	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			65,254.43190	60,545.782	23.69	0.7027	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			13,532.07800	14,484.611	23.72	0.2934	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			66,032.07800	61,304.612	23.72	0.7066	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			13,313.01750	14,247.000	23.75	0.2896	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			66,813.01750	62,067.000	23.75	0.7104	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			56,229.30950	58,654.318	20.76	0.4771	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			81,329.30950	78,214.318	20.76	0.5229	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			55,872.73610	58,283.490	20.78	0.4748	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			81,972.73610	78,843.490	20.78	0.5252	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			55,518.36070	57,914.904	20.80	0.4726	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			82,618.36070	79,474.904	20.80	0.5274	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			236,626.22020	232,234.272	22.90	0.7416	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			34,902.78730	35,976.061	22.92	0.2574	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			237,472.78730	233,076.061	22.92	0.7426	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			35,210.43010	36,292.926	22.89	0.2593	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			235,780.43010	231,392.926	22.89	0.7407	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			35,056.22020	36,134.272	22.90	0.2584	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			73,622.55130	75,515.064	21.32	0.4017	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			183,262.55130	179,785.064	21.32	0.5983	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			73,375.54180	75,260.533	21.33	0.4005	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			184,015.54180	180,530.534	21.33	0.5995	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Call			73,129.02460	75,007.574	21.35	0.3994	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			184,769.02460	181,277.574	21.35	0.6006	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												3,292,780.60	226	808
£ / R	On	31/08/2016	Foreign Exchange Future			18.97570		18.87170			0.0000	0.00	0	3
£ / R	On	08/09/2016	Foreign Exchange Future			18.99620		18.89700			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			19.04100		18.94250			0.0000	33,816,816.00	1,776	47,140
£ / R	On	05/10/2016	Foreign Exchange Future			19.11550		19.01260			0.0000	0.00	0	112
£ / R	On	19/12/2016	Foreign Exchange Future			19.42790		19.32650			0.0000	19,427,900.00	1,000	21,766

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 Future			19.78680		19.68870			0.0000	375,949.20	19	1,172
£ / R	On	25/04/2017	Foreign Exchange Future			19.97370		19.87580			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.21390		20.11580			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			21.04570		20.95520			0.0000	0.00	0	520
Total £ / R Future												53,620,665.20	2,795	80,311
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Call			70.71900	25.523	12.95	0.3101	0.00	0	0
£ / R	On	31/08/2016	Foreign Exchange Option	19.04	Put			239.01900	89.823	12.95	0.6899	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.36830	0.221	32.03	0.0009	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			3,373.36830	3,274.021	32.03	0.9991	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.01820	0.026	51.18	0.0001	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,953.01820	6,853.826	51.18	0.9999	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2.83030	2.236	28.74	0.0080	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			2,305.83030	2,206.036	28.74	0.9920	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.38170	0.230	31.97	0.0009	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			3,353.38170	3,254.030	31.97	0.9991	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.37500	0.225	32.00	0.0009	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			3,363.37500	3,264.025	32.00	0.9991	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			393.35960	433.160	20.22	0.5717	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			350.85960	292.160	20.22	0.4283	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			102.33230	111.045	21.11	0.2127	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			989.83230	900.045	21.11	0.7873	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			30.53780	31.534	21.63	0.0746	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,059.52480	3,960.683	30.14	0.9959	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2.00860	1.668	30.17	0.0041	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,069.50860	3,970.668	30.17	0.9959	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,962.51210	2,863.284	25.79	0.9889	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			3.00480	2.522	28.22	0.0063	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,560.50480	3,461.522	28.22	0.9937	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.23410	0.172	35.91	0.0004	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,357.73410	6,259.172	35.91	0.9996	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2.02480	1.683	30.14	0.0041	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,598.03780	1,500.534	21.63	0.9254	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2.04130	1.699	30.11	0.0042	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			4,049.54130	3,950.699	30.11	0.9958	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			1.29360	1.006	32.12	0.0024	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,658.79360	4,560.006	32.12	0.9976	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			5.01210	4.284	25.79	0.0111	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			1,193.99060	1,278.214	19.33	0.8631	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			101.39060	82.714	19.33	0.1369	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			107.08250	108.919	21.22	0.1051	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,430.58250	3,331.019	21.22	0.8949	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			7.87440	15.492	26.70	0.0159	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,621.37440	7,527.592	26.70	0.9841	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			108.47610	110.417	21.21	0.1064	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			390.61200	350.736	18.10	0.2779	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	23.01	Put			3,771.49230	3,667.181	21.42	0.9152	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			47.69780	53.200	24.50	0.0508	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,181.19780	5,085.300	24.50	0.9492	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,292.85880	2,395.775	18.53	0.9002	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			96.35880	97.875	18.53	0.0998	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,307.11200	1,368.636	18.10	0.7221	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,411.97610	3,312.517	21.21	0.8936	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			107.77700	109.666	21.21	0.1057	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,421.27700	3,321.766	21.21	0.8943	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			237.23790	249.816	20.52	0.2113	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,320.73790	2,231.916	20.52	0.7887	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			87.99230	85.081	21.42	0.0848	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			214.71970	217.398	21.88	0.1436	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,286.01970	4,190.598	21.88	0.8564	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			216.26960	219.044	21.86	0.1446	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,267.56960	4,172.244	21.86	0.8554	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			215.49300	218.187	21.87	0.1441	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,276.79300	4,181.387	21.87	0.8559	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			298.89100	300.817	21.88	0.1720	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,403.09100	4,307.117	21.88	0.8280	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			3,924.20000	3,826.100		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			3,904.20000	3,806.100		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			3,914.20000	3,816.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			809.02320	812.733	22.09	0.2801	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,013.82320	4,927.033	22.09	0.7199	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			811.22330	814.944	22.07	0.2808	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			4,996.02330	4,909.244	22.07	0.7192	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			810.12580	813.833	22.08	0.2805	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,004.92580	4,918.133	22.08	0.7195	0.00	0	0
Total £ / R Option												0.00	0	42,233
Total £ / R												53,620,665.20	2,795	122,544
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14146		0.14172			0.0000	0.00	0	18,271
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14469		0.14493			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14769		0.14799			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15127		0.15159			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15470		0.16000			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	23,231
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,172.10130	3,145.503	25.89	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00130	0.003	25.89	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,172.16040	2,145.641	22.19	0.9993	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	19/09/2016	Foreign Exchange Option	0.12	Put			0.06040	0.141	22.19	0.0007	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,175.13030	1,151.018	18.41	0.9762	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			3.03030	5.518	18.41	0.0238	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.89	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,506.80000	26,531.400	28.89	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.89	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,506.80000	27,531.400	28.89	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.89	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,506.80000	28,531.400	28.89	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,195.27760	1,195.319	17.87	0.6825	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			396.37760	426.418	17.87	0.3175	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			733.44850	738.441	19.58	0.4853	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			934.54850	969.541	19.58	0.5147	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			460.17130	464.425	21.36	0.3318	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,661.27130	1,695.525	21.36	0.6682	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			966.03420	1,000.069	19.76	0.4458	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			785.43700	789.898	21.16	0.4203	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,626.93700	1,662.398	21.16	0.5797	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			565.02160	569.123	22.63	0.3177	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,406.52160	2,441.623	22.63	0.6823	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,124.53420	1,127.569	19.76	0.5542	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			0.00000	1,502.062	20.14	0.5997	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			0.00000	1,032.262	20.14	0.4003	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			0.00000	1,126.003	21.40	0.4825	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			0.00000	1,656.203	21.40	0.5175	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			0.00000	857.694	22.65	0.3860	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			0.00000	2,387.894	22.65	0.6140	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	23,231
€ / R	On	19/09/2016	Foreign Exchange Future			16.21120		16.17480			0.0000	30,055,564.80	1,854	37,431
€ / R	On	30/09/2016	Foreign Exchange Future			16.25540		16.22190			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.49090		16.45540			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.57770		16.53870			0.0000	7,658,897.40	462	18,499
€ / R	On	13/03/2017	Foreign Exchange Future			16.91870		16.88410			0.0000	389,130.10	23	4,900
€ / R	On	19/06/2017	Foreign Exchange Future			17.32470		17.29210			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.70660		17.67670			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			18.08480		18.06000			0.0000	0.00	0	0
Total € / R Future												38,103,592.30	2,339	138,655
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			648.63470	617.558	21.61	0.7048	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			152.74960	136.157	19.68	0.2854	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,252.83200	1,288.351	21.47	0.9505	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			18.03200	17.151	21.47	0.0495	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,243.23510	1,278.694	21.42	0.9495	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	19/09/2016	Foreign Exchange Option	14.95	Put			18.43510	17.494	21.42	0.0505	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			143.43470	148.758	21.61	0.2952	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			15.44250	14.937	21.85	0.0433	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			83.02420	87.015	22.46	0.1901	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			908.22420	875.815	22.46	0.8099	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,233.64710	1,269.045	21.37	0.9486	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			18.84710	17.845	21.37	0.0514	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			517.54960	537.357	19.68	0.7146	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,320.24250	1,356.136	21.85	0.9567	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			151.05810	156.530	21.95	0.2579	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			909.15810	881.130	21.95	0.7421	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			720.46920	737.810	18.64	0.5839	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			505.06920	486.910	18.64	0.4161	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			984.39160	958.760	19.56	0.5733	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			549.80430	563.737	19.38	0.4496	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			911.10430	886.037	19.38	0.5504	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			38.40660	49.169	24.60	0.0543	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,299.70660	4,271.469	24.60	0.9457	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			14.08760	22.906	25.32	0.0272	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			513.09160	526.460	19.56	0.4267	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,375.38760	5,345.206	25.32	0.9728	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			751.54090	768.957	18.65	0.5621	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			612.84090	591.257	18.65	0.4379	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			705.65790	722.524	18.78	0.5387	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			666.95790	644.824	18.78	0.4613	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			519.58820	533.054	19.52	0.4308	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			970.88820	945.354	19.52	0.5692	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			516.33020	529.745	19.54	0.4287	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			977.63020	952.045	19.54	0.5713	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			416.40720	426.899	21.12	0.2839	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,232.30720	2,208.199	21.12	0.7161	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			414.58760	425.070	21.13	0.2828	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,240.48760	2,216.370	21.13	0.7172	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			418.23550	428.741	21.11	0.2849	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,224.13550	2,200.041	21.11	0.7151	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			607.38370	635.876	21.02	0.3278	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,495.28370	2,491.176	21.02	0.6722	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			605.44140	633.907	21.03	0.3269	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,503.34140	2,499.207	21.03	0.6731	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			603.50670	631.939	21.04	0.3260	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,511.40670	2,507.239	21.04	0.6740	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,626.40950	2,631.984	20.96	0.6317	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			827.42010	862.960	20.94	0.3699	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,610.72010	2,616.360	20.94	0.6301	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			825.25790	860.769	20.95	0.3691	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,618.55790	2,624.168	20.95	0.6309	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			823.10950	858.584	20.96	0.3683	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			0.00000	1,608.924	19.69	0.4538	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			0.00000	1,631.195	19.67	0.5481	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			0.00000	1,596.395	19.67	0.4519	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			0.00000	1,627.454	19.68	0.5471	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			0.00000	1,602.654	19.68	0.4529	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			0.00000	1,623.724	19.69	0.5462	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												38,103,592.30	2,339	185,027
AUS / R	On	19/09/2016	Foreign Exchange Future			10.91280		10.94850			0.0000	12,102,295.20	1,109	10,558
AUS / R	On	19/12/2016	Foreign Exchange Future			11.08460		11.12250			0.0000	8,424,296.00	760	1,725
AUS / R	On	13/03/2017	Foreign Exchange Future			11.24820		11.28790			0.0000	663,643.80	59	3,505
AUS / R	On	19/06/2017	Foreign Exchange Future			11.44210		11.48440			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.62860		11.67270			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.81900		11.87000			0.0000	0.00	0	0
Total AUS / R Future												21,190,235.00	1,928	15,788
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			7.97700	7.931	17.09	0.0437	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			746.71140	710.934	16.97	0.9550	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			8.21140	8.134	16.97	0.0450	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			766.25030	730.534	17.20	0.9574	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			7.75030	7.734	17.20	0.0426	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			756.47700	720.731	17.09	0.9563	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			620.51700	600.141	14.84	0.6938	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			168.01700	185.540	14.84	0.3062	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			613.87790	593.693	14.85	0.6897	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			171.37790	189.093	14.85	0.3103	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			627.19790	606.632	14.83	0.6979	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			164.69790	182.032	14.83	0.3021	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			929.10940	961.592	15.97	0.6773	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			264.70020	257.549	15.99	0.3204	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			936.80020	969.349	15.99	0.6796	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			269.33990	262.053	15.95	0.3250	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			921.43990	953.854	15.95	0.6750	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			267.00940	259.792	15.97	0.3227	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			988.58100	1,019.618	16.03	0.6135	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			420.13270	409.047	16.05	0.3844	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			995.73270	1,026.947	16.05	0.6156	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			417.30800	406.394	16.07	0.3824	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,002.90800	1,034.294	16.07	0.6176	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			422.98100	411.718	16.03	0.3865	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			560.54680	547.845	16.23	0.4246	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,057.84680	1,089.245	16.23	0.5754	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			557.42950	544.803	16.24	0.4228	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	12.18	Put			1,064.72950	1,096.203	16.24	0.5772	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			554.32530	541.783	16.25	0.4209	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,071.62530	1,103.183	16.25	0.5791	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			0.00000	901.231	16.26	0.4723	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			0.00000	846.265	16.28	0.5260	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			0.00000	907.265	16.28	0.4740	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			0.00000	854.215	16.25	0.5295	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			0.00000	895.215	16.25	0.4705	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			0.00000	850.231	16.26	0.5277	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												21,190,235.00	1,928	15,788
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.10720		11.10690			0.0000	0.00	0	2,230
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.31350		11.31480			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.50650		11.50890			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.73440		11.74000			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,230
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			5.30660	4.632	22.63	0.0216	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,278.40660	1,277.432	22.63	0.9784	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			5.18430	4.525	22.69	0.0211	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,288.28430	1,287.325	22.69	0.9789	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			5.06510	4.422	22.75	0.0206	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,298.16510	1,297.222	22.75	0.9794	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			102.11000	102.032	18.57	0.1721	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,317.31000	1,318.532	18.57	0.8279	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			104.45460	104.388	18.53	0.1755	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,299.65460	1,300.888	18.53	0.8245	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			103.27540	103.204	18.55	0.1738	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,308.47540	1,309.704	18.55	0.8262	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			197.24630	197.197	17.81	0.2385	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,418.34630	1,420.697	17.81	0.7615	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			195.69170	195.632	17.83	0.2369	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,426.79170	1,429.132	17.83	0.7631	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			194.15300	194.082	17.84	0.2353	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,435.25300	1,437.581	17.84	0.7647	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			0.00000	668.796	15.91	0.5295	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			0.00000	664.396	15.91	0.4705	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			0.00000	664.576	15.92	0.5271	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			0.00000	670.176	15.92	0.4729	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			0.00000	660.383	15.93	0.5247	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			0.00000	675.983	15.93	0.4753	0.00	0	0
Total CAD/ R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R												0.00	0	2,230
CHF / R	On	19/09/2016	Foreign Exchange Future			14.81130		14.78990			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.16700		15.14570			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.49920		15.48090			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.89460		15.88000			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			9.35220	8.318	24.71	0.0261	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,819.45220	1,797.018	24.71	0.9739	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			9.22390	8.208	24.77	0.0257	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,829.32390	1,806.908	24.77	0.9743	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			9.09800	8.099	24.82	0.0254	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,839.19800	1,816.799	24.82	0.9746	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			231.46920	234.267	21.99	0.2317	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,785.76920	1,767.267	21.99	0.7683	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			234.71030	237.537	21.97	0.2344	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,769.01030	1,750.537	21.97	0.7656	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			233.08410	235.895	21.98	0.2330	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,777.38410	1,758.895	21.98	0.7670	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			422.52490	422.304	21.55	0.2966	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,011.62490	1,993.105	21.55	0.7034	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			426.43550	426.228	21.52	0.2989	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,995.53550	1,977.028	21.52	0.7011	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			424.47330	424.261	21.53	0.2977	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,003.57330	1,985.061	21.53	0.7023	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			0.00000	1,113.177	19.58	0.5356	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			0.00000	1,108.577	19.58	0.4644	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			0.00000	1,121.123	19.56	0.5384	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			0.00000	1,096.523	19.56	0.4616	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			0.00000	1,117.140	19.57	0.5370	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			0.00000	1,102.540	19.57	0.4630	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,858
CNH / R	On	19/09/2016	Foreign Exchange Future			2.16970		2.16260			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.19920		2.19200			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.22580		2.21930			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.25680		2.25000			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			6.32480	7.148	25.42	0.0158	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,080.32480	3,010.148	25.42	0.9842	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			7.57670	8.772	24.78	0.0194	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,881.57670	2,811.772	24.78	0.9806	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			6.91410	7.910	25.10	0.0175	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,980.91410	2,910.910	25.10	0.9825	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,959.22030	2,901.570	20.01	0.8407	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			200.67920	216.403	19.83	0.1755	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,780.67920	2,724.403	19.83	0.8245	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			189.64130	204.664	19.92	0.1672	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,869.64130	2,812.664	19.92	0.8328	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			179.22030	193.570	20.01	0.1593	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			390.03990	408.195	19.03	0.2395	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,997.03990	2,950.195	19.03	0.7605	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			375.01690	392.931	19.12	0.2318	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,082.01690	3,034.931	19.12	0.7682	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			360.60880	378.280	19.20	0.2243	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,167.60880	3,120.280	19.20	0.7757	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			0.00000	1,544.514	18.17	0.5507	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			0.00000	1,376.514	18.17	0.4493	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			0.00000	1,500.145	18.22	0.5399	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			0.00000	1,432.145	18.22	0.4601	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			0.00000	1,457.475	18.27	0.5292	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			0.00000	1,489.475	18.27	0.4708	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.19260		2.18520			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			1,037.59580	1,096.119	17.32	0.6479	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			485.59580	470.119	17.32	0.3521	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			1,159.40930	1,218.359	17.19	0.6888	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			407.40930	392.359	17.19	0.3112	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			1,097.40980	1,156.144	17.26	0.6685	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			445.40980	430.144	17.26	0.3315	0.00	0	0
Total CNH/R Option												0.00	0	0
Total CNH/R												0.00	0	435
DKK / R	On	19/09/2016	Foreign Exchange Future			2.17820		2.17320			0.0000	143,761.20	66	201
DKK / R	On	19/12/2016	Foreign Exchange Future			2.22820		2.22260			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.27410		2.27000			0.0000	0.00	0	0
Total DKK / R Future												143,761.20	66	201
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,386.14490	2,339.487	24.70	0.9573	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			22.12480	26.129	23.96	0.0519	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,190.12480	2,144.129	23.96	0.9481	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
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			20.01240	23.911	24.38	0.0474	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,288.01240	2,241.911	24.38	0.9526	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			18.14490	21.487	24.70	0.0427	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			209.20280	228.757	19.54	0.1835	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,683.20280	2,646.757	19.54	0.8165	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			196.31710	216.671	19.64	0.1751	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,770.31710	2,734.671	19.64	0.8249	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			184.17050	205.249	19.74	0.1670	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,858.17050	2,823.249	19.74	0.8330	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			0.00000	1,053.152	16.99	0.4553	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			0.00000	1,150.056	17.06	0.5306	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			0.00000	1,109.056	17.06	0.4694	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			0.00000	1,107.391	17.13	0.5167	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			0.00000	1,166.391	17.13	0.4833	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			0.00000	1,194.152	16.99	0.5447	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												143,761.20	66	201
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.87340		1.86660			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.90920		1.90250			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.94200		1.93520			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.98040		1.97000			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			12.01330	12.414	27.15	0.0278	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,546.01330	2,478.414	27.15	0.9722	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			10.65550	10.954	27.45	0.0247	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,644.65550	2,576.954	27.45	0.9753	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			9.46750	9.681	27.75	0.0219	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,743.46750	2,675.681	27.75	0.9781	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			279.75400	297.463	23.15	0.2247	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,454.75400	2,405.463	23.15	0.7753	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			265.97210	283.061	23.28	0.2153	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,540.97210	2,491.061	23.28	0.7847	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			252.91230	269.409	23.41	0.2062	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,627.91230	2,577.409	23.41	0.7938	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			523.97310	548.229	21.99	0.3003	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,571.97310	2,528.229	21.99	0.6997	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			506.69270	530.430	22.12	0.2917	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,654.69270	2,610.430	22.12	0.7083	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			488.96160	512.291	22.24	0.2832	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,736.96160	2,692.291	22.24	0.7168	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			0.00000	1,460.703	19.28	0.5582	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			0.00000	1,256.703	19.28	0.4418	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			0.00000	1,420.200	19.39	0.5466	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			0.00000	1,316.200	19.39	0.4534	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			0.00000	1,380.913	19.51	0.5353	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			0.00000	1,376.913	19.51	0.4647	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14310		0.14240			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14320		0.14240			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14320		0.14240			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14370		0.14000			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	19/09/2016	Foreign Exchange Future			0.08810		0.08780			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04140		0.04190			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04030		0.04090			0.0000	0.00	0	0
NGN / R	On	19/06/2017	Foreign Exchange Future			0.03930		0.04000			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.48340		10.47430			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.63320		10.62590			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.77870		10.77290			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.95310		10.95000			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	100
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,018.98800	1,028.386	22.43	0.9763	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			4.68800	4.986	22.43	0.0237	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,009.11490	1,018.518	22.33	0.9756	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			4.81490	5.118	22.33	0.0244	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			999.24570	1,008.653	22.23	0.9750	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			4.94570	5.253	22.23	0.0250	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			295.41230	300.834	16.93	0.4327	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			519.51230	517.634	16.93	0.5673	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			291.97120	297.352	16.95	0.4289	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			526.07120	524.152	16.95	0.5711	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			288.56400	293.907	16.97	0.4252	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			532.66400	530.707	16.97	0.5748	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			709.00680	710.301	16.76	0.5708	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			378.62150	385.686	16.78	0.4264	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			715.72150	716.986	16.78	0.5736	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			385.21900	392.343	16.75	0.4320	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			702.31900	703.643	16.75	0.5680	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			381.90680	389.001	16.76	0.4292	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			0.00000	659.869	16.71	0.5330	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			0.00000	646.769	16.71	0.4670	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			0.00000	655.480	16.72	0.5306	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			0.00000	652.380	16.72	0.4694	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			0.00000	651.279	16.73	0.5282	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			0.00000	658.179	16.73	0.4718	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	100
PULA / R	On	19/09/2016	Foreign Exchange Future			1.34550		1.33940			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.36130		1.35540			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37610		1.37020			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.39190		1.39000			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			606.00000	545.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			706.00000	645.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			806.00000	745.000		1.0000	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			446.00000	387.000		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			546.00000	487.000		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			646.00000	587.000		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			498.00000	439.000		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			598.00000	539.000		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			698.00000	639.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	119.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	19.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			0.00000	0.000		0.0000	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			0.00000	81.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/09/2016	Foreign Exchange Future			1.31030		1.30860			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	19/12/2016	Foreign Exchange Future			1.31320		1.31120			0.0000	0.00	0	0
QUANTO £On	13/03/2017	Foreign Exchange Future			1.31570		1.31400			0.0000	0.00	0	0
QUANTO £On	19/06/2017	Foreign Exchange Future			1.31880		1.32000			0.0000	0.00	0	0
Total QUANTO £ / \$ Future											0.00	0	0
Total QUANTO £ / \$											0.00	0	0
QUANTO €On	19/09/2016	Foreign Exchange Future			1.11560		1.11740			0.0000	0.00	0	13,348
QUANTO €On	19/12/2016	Foreign Exchange Future			1.12050		1.12210			0.0000	0.00	0	0
QUANTO €On	13/03/2017	Foreign Exchange Future			1.12500		1.12680			0.0000	0.00	0	0
QUANTO €On	19/06/2017	Foreign Exchange Future			1.13030		1.13000			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	13,348
Total QUANTO € / \$											0.00	0	13,348
RAIN	On 19/09/2016	Foreign Exchange Future			25,328.56000		25,263.85000			0.0000	0.00	0	0
RAIN	On 19/12/2016	Foreign Exchange Future			25,819.05000		25,752.21000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Future			10.65180		10.63030			0.0000	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Future			10.84170		10.82140			0.0000	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Future			11.02070		11.00000			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Call			9.95690	9.318	21.40	0.0435	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Put			999.65690	977.518	21.40	0.9565	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Call			9.65890	9.009	21.44	0.0422	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Put			1,009.35890	987.209	21.44	0.9578	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Call			9.37000	8.710	21.47	0.0409	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Put			1,019.07000	996.910	21.47	0.9591	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Call			127.72300	133.642	18.74	0.2188	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.81	Put			1,116.32300	1,101.942	18.74	0.7812	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Call			126.27400	132.137	18.76	0.2167	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.82	Put			1,124.87400	1,110.437	18.76	0.7833	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Call			124.84200	130.649	18.78	0.2146	0.00	0	0
SGD / R	On 19/12/2016	Foreign Exchange Option	11.83	Put			1,133.44200	1,118.949	18.78	0.7854	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Call			0.00000	537.614	16.28	0.5330	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	10.99	Put			0.00000	506.914	16.28	0.4670	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Call			0.00000	533.109	16.29	0.5300	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.00	Put			0.00000	512.409	16.29	0.4700	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Call			0.00000	528.816	16.31	0.5270	0.00	0	0
SGD / R	On 13/03/2017	Foreign Exchange Option	11.01	Put			0.00000	518.116	16.31	0.4730	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 SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Future			4.88990		4.88010			0.0000	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Future			4.88330		4.87520			0.0000	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Future			4.87780		4.87000			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			5.00460	5.610	20.06	0.0581	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			394.90460	385.710	20.06	0.9419	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			5.41110	6.123	19.62	0.0638	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			375.31110	366.223	19.62	0.9362	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			5.20150	5.858	19.84	0.0608	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			385.10150	375.958	19.84	0.9392	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Call			47.07950	49.634	16.69	0.2052	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.29	Put			461.87950	456.334	16.69	0.7948	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Call			45.64150	48.121	16.72	0.1999	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.30	Put			470.44150	464.821	16.72	0.8001	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Call			44.24630	46.654	16.76	0.1948	0.00	0	0
TRY / R On 19/12/2016 Foreign Exchange Option	5.31	Put			479.04630	473.354	16.76	0.8052	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Call			0.00000	223.276	15.10	0.5352	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.86	Put			0.00000	205.476	15.10	0.4648	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Call			0.00000	218.320	15.09	0.5278	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.87	Put			0.00000	210.520	15.09	0.4722	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Call			0.00000	213.438	15.09	0.5204	0.00	0	0
TRY / R On 13/03/2017 Foreign Exchange Option	4.88	Put			0.00000	215.638	15.09	0.4796	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.50140		1.46640			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.43560		1.40630			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.38060		1.36250			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.32190		1.29000			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2,944,504,212.10	199,652	1,078,381
Total Options									79,407,186.30	243,000	2,109,010
Grand Total:									3,023,911,398.40	442,652	3,187,391