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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/09/2016 Foreign Exchange Future			14.43680		13.97140			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.37640		13.96620			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.37930		13.97170			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.39050		13.98270			0.0000	1,016,976,635.00	70,670	366,565
\$ / R On 22/09/2016 Foreign Exchange Future			14.39900		13.99080			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.41310		14.00420			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.41590		14.00690			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			14.41870		14.00960			0.0000	0.00	0	22,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.42150		14.01230			0.0000	764,339.50	53	2,856
\$ / R On 03/10/2016 Foreign Exchange Future			14.42990		14.02030			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			14.43280		14.02300			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			14.43560		14.02570			0.0000	0.00	0	56
\$ / R On 10/10/2016 Foreign Exchange Future			14.44960		14.03910			0.0000	0.00	0	1,700
\$ / R On 12/10/2016 Foreign Exchange Future			14.45530		14.04450			0.0000	0.00	0	0
\$ / R On 14/10/2016 Foreign Exchange Future			14.46080		14.04990			0.0000	28,921.60	2	832
\$ / R On 19/10/2016 Foreign Exchange Future			14.47460		14.06330			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.49400		14.08210			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.49670		14.08470			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			14.52710		14.11420			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			14.53540		14.12230			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.55470		14.14110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Future			14.58510		14.17090			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.62660		14.21140			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.62950		14.21420			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.64380		14.22810			0.0000	245,503,307.00	16,765	178,146
\$ / R	On	13/01/2017	Foreign Exchange Future			14.71570		14.29740			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.75020		14.33070			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.88530		14.46100			0.0000	16,373,830.00	1,100	84,239
\$ / R	On	12/04/2017	Foreign Exchange Future			14.97160		14.54480			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.00900		14.58100			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.16760		14.73470			0.0000	7,583,800.00	500	150,181
\$ / R	On	12/07/2017	Foreign Exchange Future			15.23500		14.79970			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.43790		14.99710			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.76940		15.33730			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			16.10080		15.67740			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.43230		16.01750			0.0000	0.00	0	70
Total \$ / R Future												1,287,230,833.10	89,090	814,999
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.01980	0.000	16.94	0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,528.61980	2,063.200	16.94	1.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.00000	0.000	16.94	0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,828.60000	3,363.200	16.94	1.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			472.47460	936.800	16.94	1.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			1.07460	0.000	16.94	0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			0.19880	0.000	16.94	0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			1,028.79880	563.200	16.94	1.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.20410	0.791	86.64	0.0021	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,744.00410	4,334.391	86.64	0.9979	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			3.25590	16.165	27.18	0.0868	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			987.05590	589.766	27.18	0.9132	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			688.39430	1,091.093	26.83	0.9895	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			6.69430	1.793	26.83	0.0105	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			678.75920	1,081.181	26.77	0.9890	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			7.05920	1.881	26.77	0.0110	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			669.14260	1,071.272	26.72	0.9885	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			7.44260	1.972	26.72	0.0115	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			987.31890	1,393.670	28.01	0.9866	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			4.61890	3.171	28.01	0.0134	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			750.98700	1,155.348	25.14	0.9785	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			8.28700	4.848	25.14	0.0215	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			702.16850	1,105.833	24.55	0.9761	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,717.43690	3,309.707	39.33	0.9992	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.00210	0.004	44.55	0.0000	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,567.30210	5,159.504	44.55	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			0.26090	0.722	34.42	0.0030	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,877.56090	2,470.222	34.42	0.9970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			3,017.52880	2,610.086	35.32	0.9976	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	17.50	Call			0.15510	0.281	38.29	0.0011	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,517.45510	3,109.781	38.29	0.9989	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			0.34600	1.026	33.01	0.0043	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,657.64600	2,250.526	33.01	0.9957	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.13690	0.207	39.33	0.0008	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,677.63620	2,270.493	33.14	0.9959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			0.31770	0.930	33.39	0.0038	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,717.61770	2,310.430	33.39	0.9962	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			0.53070	1.676	31.21	0.0070	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,377.83070	1,971.176	31.21	0.9930	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			0.22880	0.586	35.32	0.0024	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,407.80560	2,001.086	31.41	0.9934	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			0.41940	1.281	32.18	0.0053	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,527.71940	2,120.781	32.18	0.9947	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			0.99360	3.391	28.91	0.0142	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			2,018.29360	1,612.891	28.91	0.9858	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			0.33620	0.993	33.14	0.0041	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			2,048.23970	1,642.687	29.10	0.9867	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			0.61550	1.983	30.64	0.0083	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			2,287.91550	1,881.483	30.64	0.9917	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			2.22930	8.718	26.63	0.0352	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,619.52930	1,218.218	26.63	0.9648	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			0.50560	1.586	31.41	0.0066	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,719.10080	1,316.269	27.16	0.9723	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			1.30040	4.564	28.01	0.0190	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,878.60040	1,474.064	28.01	0.9810	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			5.56270	24.655	24.53	0.0921	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			1,222.86270	834.155	24.53	0.9079	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			0.93970	3.187	29.10	0.0133	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,321.69210	928.458	25.05	0.9275	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			2.78120	11.266	26.10	0.0448	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,520.08120	1,120.766	26.10	0.9552	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			17.28840	81.945	22.74	0.2563	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			794.58840	451.445	22.74	0.7437	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			1.80080	6.769	27.16	0.0277	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			880.85070	523.932	23.07	0.7893	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			9.14480	42.598	23.63	0.1489	0.00	0	5,650
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			1,026.44480	652.098	23.63	0.8511	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			26.69970	117.479	22.22	0.3403	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			663.99970	346.979	22.22	0.6597	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			4.39210	18.958	25.05	0.0725	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			737.69580	405.334	22.52	0.7096	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			19.29760	90.993	22.59	0.2787	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			756.59760	420.493	22.59	0.7213	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			74.07840	248.882	21.16	0.5783	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			391.37840	158.382	21.16	0.4217	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	14.85	Call		13.55070	64.432	23.07	0.2107	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		556.91000	267.043	21.78	0.5762	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		28.53770	123.495	22.15	0.3535	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		645.83770	332.995	22.15	0.6465	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		296.68650	630.702	19.85	0.9092	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		93.98650	20.202	19.85	0.0908	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		20.39580	95.834	22.52	0.2904	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		189.52970	56.135	20.40	0.2028	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		99.52930	307.023	20.90	0.6563	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		316.82930	116.523	20.90	0.3437	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		461.02030	839.864	21.32	0.9556	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		38.32030	9.364	21.32	0.0444	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		39.61000	157.543	21.78	0.4238	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		64.20580	12.402	19.89	0.0600	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		352.22760	703.524	19.65	0.9368	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		69.52760	13.024	19.65	0.0632	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		692.42950	1,095.937	24.43	0.9755	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		9.72950	5.437	24.43	0.0245	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		172.22970	446.635	20.40	0.7972	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		9.46850	5.333	24.55	0.0239	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		683.02890	1,086.044	24.31	0.9750	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		10.32890	5.544	24.31	0.0250	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		511.54160	898.699	22.04	0.9616	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		28.84160	8.199	22.04	0.0384	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		366.90580	722.902	19.89	0.9400	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call		133.52040	348.818	21.93	0.6394	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put		342.72040	149.818	21.93	0.3606	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		59.97470	168.828	22.20	0.3590	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		745.77470	445.728	22.20	0.6410	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		1.29980	2.040	40.82	0.0049	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,404.39980	3,996.140	40.82	0.9951	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,207.39880	2,616.173	28.76	0.9990	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		0.49880	0.273	28.76	0.0010	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		569.12750	942.303	21.05	0.9179	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		62.22750	26.403	21.05	0.0821	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		1.73390	1.974	39.39	0.0050	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,244.83390	3,836.074	39.39	0.9950	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		471.87210	816.830	20.03	0.8863	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		102.27210	38.130	20.03	0.1137	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call		172.51420	376.062	20.56	0.6053	0.00	0	20,000
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put		410.21420	204.562	20.56	0.3947	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call		108.16660	254.971	21.14	0.4675	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put		595.86660	333.471	21.14	0.5325	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		18.91030	63.358	23.49	0.1535	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,306.61030	941.858	23.49	0.8465	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call		0.00000	290.004	20.31	0.4997	2,900,036.00	10,000	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put		0.00000	310.104	20.31	0.5003	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call		99.69250	227.305	20.81	0.4185	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put		689.39250	407.405	20.81	0.5815	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call		75.51310	179.502	21.28	0.3493	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put		815.21310	509.602	21.28	0.6507	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call		0.00000	363.764	20.03	0.5800	3,637,644.00	10,000	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put		0.00000	233.864	20.03	0.4200	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call		98.03410	219.648	20.85	0.4026	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put		725.03410	436.848	20.85	0.5974	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call		106.99440	237.025	20.69	0.4264	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put		683.99440	404.224	20.69	0.5736	0.00	0	10,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call		564.51900	915.137	19.35	0.8921	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put		98.81900	39.537	19.35	0.1079	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call		377.50520	654.952	18.48	0.7725	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put		238.40520	105.352	18.48	0.2275	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call		0.00000	428.602	19.12	0.6093	4,286,023.00	10,000	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put		0.00000	229.002	19.12	0.3907	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call		132.07890	263.300	19.98	0.4362	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put		702.97890	423.701	19.98	0.5638	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call		393.73800	677.140	18.42	0.7850	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put		224.63800	97.540	18.42	0.2150	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call		143.69780	276.385	19.98	0.4415	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put		709.19780	431.085	19.98	0.5585	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		30.28960	67.700	23.05	0.1341	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,670.38960	1,296.900	23.05	0.8659	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		185.78240	330.563	19.86	0.4691	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		702.48240	435.963	19.86	0.5309	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		1.68910	2.948	28.34	0.0064	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,689.58910	4,278.948	28.34	0.9936	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		1.48150	2.716	28.49	0.0059	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,769.38150	4,358.716	28.49	0.9941	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,286.50220	2,697.008	23.84	0.9928	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		4.40220	3.008	23.84	0.0072	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		724.84310	1,057.511	18.14	0.8695	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		142.74310	63.511	18.14	0.1305	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call		143.96810	249.505	20.80	0.3523	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put		1,019.26810	712.806	20.80	0.6477	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		127.76910	223.334	21.06	0.3224	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		1,103.06910	786.634	21.06	0.6776	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		32.89890	64.905	23.54	0.1121	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		2,088.19890	1,708.205	23.54	0.8879	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		919.23660	1,281.035	17.94	0.9215	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		84.53660	34.335	17.94	0.0785	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call		327.80170	535.413	19.24	0.6106	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put		493.10170	288.713	19.24	0.3894	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		44.66530	78.228	23.48	0.1205	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			2,230.46530	1,851.128	23.48	0.8795	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			41.91340	73.519	23.59	0.1141	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,287.71340	1,906.419	23.59	0.8859	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			187.18280	303.717	20.57	0.3800	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			1,022.98280	726.617	20.57	0.6200	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			399.91550	612.867	19.28	0.6138	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			527.61550	327.467	19.28	0.3862	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			736.09260	1,048.091	18.47	0.8191	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			213.79260	112.691	18.47	0.1809	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			122.56290	195.941	21.94	0.2484	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,581.46290	1,241.241	21.94	0.7516	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			29.38140	50.776	24.77	0.0754	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,978.28140	2,586.075	24.77	0.9246	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,008.98800	1,360.375	18.29	0.8871	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			127.88800	65.674	18.29	0.1129	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			883.08980	1,207.593	18.43	0.8261	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			212.18980	122.493	18.43	0.1739	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			4.97510	12.368	28.29	0.0184	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,234.07510	4,827.268	28.29	0.9816	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,384.19080	2,793.805	21.61	0.9840	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			13.29080	8.705	21.61	0.0160	0.00	0	250
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			498.05640	710.993	19.45	0.5902	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			656.65640	454.393	19.45	0.4098	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,636.96040	2,030.402	19.23	0.9372	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			62.76040	40.902	19.23	0.0628	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,627.88610	2,021.023	19.22	0.9363	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			63.68610	41.523	19.22	0.0637	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,618.82250	2,011.652	19.20	0.9354	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			64.62250	42.152	19.20	0.0646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,498.56590	1,187.763	21.36	0.6735	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			215.04570	315.705	21.50	0.3136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,556.94570	1,241.905	21.50	0.6864	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			198.01920	292.365	21.71	0.2941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,649.91920	1,328.565	21.71	0.7059	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			181.04710	268.967	21.95	0.2741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,752.94710	1,425.167	21.95	0.7259	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			179.70390	267.109	21.97	0.2725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,761.60390	1,433.309	21.97	0.7275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			174.43350	259.813	22.05	0.2662	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,796.33350	1,466.013	22.05	0.7338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			173.14220	257.950	22.07	0.2646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,805.04220	1,474.150	22.07	0.7354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			156.09020	233.245	22.30	0.2431	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,927.99020	1,589.445	22.30	0.7569	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			143.95470	215.560	22.48	0.2273	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			2,025.85470	1,681.760	22.48	0.7727	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		134.78350	202.132	22.64	0.2152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		2,106.68350	1,758.332	22.64	0.7848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		124.42740	186.904	22.82	0.2011	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		2,206.32740	1,853.104	22.82	0.7989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		116.59830	175.348	22.97	0.1903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		2,288.49830	1,931.548	22.97	0.8097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		110.88410	166.885	23.09	0.1822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,352.78410	1,993.085	23.09	0.8178	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		106.23150	159.980	23.19	0.1756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,408.13150	2,046.180	23.19	0.8244	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		104.72950	157.746	23.22	0.1734	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,426.62950	2,063.946	23.22	0.8266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		94.85110	143.025	23.46	0.1591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,556.75110	2,189.225	23.46	0.8409	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		90.30570	136.230	23.58	0.1524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,622.20570	2,252.430	23.58	0.8476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		89.67680	135.289	23.59	0.1514	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,631.57680	2,261.489	23.59	0.8486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		86.43660	129.784	23.69	0.1459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,688.33660	2,315.984	23.69	0.8541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		82.87970	122.823	23.83	0.1389	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,764.77970	2,389.023	23.83	0.8611	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		81.17970	119.499	23.89	0.1355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,803.07970	2,425.699	23.89	0.8645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		80.76240	118.682	23.91	0.1347	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,812.66240	2,434.882	23.91	0.8653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		79.12520	115.480	23.98	0.1314	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,851.02520	2,471.680	23.98	0.8686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		65.46150	90.191	24.73	0.1045	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,227.36150	2,836.391	24.73	0.8955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		62.25480	85.516	25.03	0.0990	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,334.15480	2,941.716	25.03	0.9010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		61.97510	85.108	25.06	0.0985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,343.87510	2,951.308	25.06	0.9015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		58.01180	79.337	25.48	0.0917	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,489.91180	3,095.537	25.48	0.9083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		57.26770	78.255	25.56	0.0904	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,519.16770	3,124.455	25.56	0.9096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		56.53890	77.194	25.64	0.0891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,548.43890	3,153.395	25.64	0.9109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		50.40700	68.296	26.42	0.0785	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,822.30700	3,424.496	26.42	0.9215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		49.81600	67.439	26.50	0.0774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,851.71600	3,453.639	26.50	0.9226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		49.23560	66.600	26.58	0.0764	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,881.13560	3,482.800	26.58	0.9236	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			48.48040	65.507	26.69	0.0751	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,920.38040	3,521.707	26.69	0.9249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			48.11060	64.972	26.75	0.0744	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,940.01060	3,541.172	26.75	0.9256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			38.82160	57.951	27.55	0.0659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,220.72160	3,824.151	27.55	0.9341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			37.47080	57.083	27.66	0.0649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,259.37080	3,863.283	27.66	0.9351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			25.22300	44.496	28.35	0.0513	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,687.12300	4,290.696	28.35	0.9487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			23.22950	41.245	28.35	0.0480	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,775.12950	4,377.445	28.35	0.9520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			22.80690	40.553	28.35	0.0473	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,794.70690	4,396.753	28.35	0.9527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			19.85930	35.694	28.35	0.0423	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,941.75930	4,541.894	28.35	0.9577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			18.09660	32.761	28.35	0.0393	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			5,039.99660	4,638.961	28.35	0.9607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			11.83330	22.128	28.35	0.0278	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,483.73330	5,078.328	28.35	0.9722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			11.28040	21.171	28.35	0.0267	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,533.18040	5,127.371	28.35	0.9733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			10.64930	20.073	28.35	0.0255	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,592.54930	5,186.273	28.35	0.9745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			9.30400	17.715	28.35	0.0228	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,731.20400	5,323.916	28.35	0.9772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			8.20050	15.762	28.35	0.0206	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,860.10050	5,451.962	28.35	0.9794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			7.58440	14.662	28.35	0.0193	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,939.48440	5,530.862	28.35	0.9807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			6.61080	12.910	28.35	0.0172	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			6,078.51080	5,669.110	28.35	0.9828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			6.23100	12.221	28.35	0.0164	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,138.13100	5,728.421	28.35	0.9836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			4.01780	8.135	28.35	0.0114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,575.91780	6,164.335	28.35	0.9886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			3.63210	7.408	28.35	0.0104	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,675.53210	6,263.608	28.35	0.9896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			3.28210	6.743	28.35	0.0096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,775.18210	6,362.943	28.35	0.9904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			2.56920	5.370	28.35	0.0078	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			7,014.46920	6,601.571	28.35	0.9922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			2.41580	5.072	28.35	0.0074	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			7,074.31580	6,661.272	28.35	0.9926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.39520	0.938	28.35	0.0016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,782.29520	8,367.138	28.35	0.9984	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	12.50	Call			1,777.85230	2,177.497	19.13	0.9477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			49.75230	33.697	19.13	0.0523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,694.44410	2,091.885	18.94	0.9414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			56.34410	38.085	18.94	0.0586	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00460	0.014	28.35	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,711.90460	12,296.214	28.35	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,446.23910	2,856.327	20.65	0.9794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			18.13910	12.527	20.65	0.0206	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,345.39700	1,711.192	18.18	0.9020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			117.29700	67.392	18.18	0.0980	0.00	0	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,173.67190	1,522.768	18.31	0.8666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			165.57190	98.968	18.31	0.1334	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,121.60540	1,464.818	18.35	0.8539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			183.50540	111.018	18.35	0.1461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,114.28190	1,456.624	18.35	0.8520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			186.18190	112.824	18.35	0.1480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,107.14680	1,448.452	18.36	0.8502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			189.04680	114.652	18.36	0.1498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,085.91330	1,424.064	18.38	0.8445	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			197.81330	120.264	18.38	0.1555	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,078.89440	1,415.980	18.38	0.8425	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			200.79440	122.180	18.38	0.1575	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			977.14660	1,297.429	18.47	0.8121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			249.04660	153.629	18.47	0.1879	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			851.98460	1,147.794	18.58	0.7674	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			323.88460	203.995	18.58	0.2326	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			822.58720	1,112.793	18.65	0.7552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			344.48720	218.993	18.65	0.2448	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			811.03840	1,098.994	18.67	0.7503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			352.93840	225.193	18.67	0.2497	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			686.87780	948.464	18.96	0.6917	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			458.77780	304.664	18.96	0.3083	0.00	0	88,390
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			647.35890	899.668	19.06	0.6706	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			499.25890	335.868	19.06	0.3294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			642.55030	893.700	19.08	0.6680	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			504.45030	339.900	19.08	0.3320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			637.77060	887.759	19.09	0.6653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			509.67060	343.959	19.09	0.3347	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			628.29420	875.966	19.11	0.6600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			520.19420	352.166	19.11	0.3400	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			600.55480	841.276	19.19	0.6440	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			552.45480	377.476	19.19	0.3560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			591.53180	829.944	19.22	0.6387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			563.43180	386.144	19.22	0.3613	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			578.20790	813.160	19.25	0.6307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			580.10790	399.360	19.25	0.3693	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			569.46580	802.112	19.28	0.6253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			591.36580	408.312	19.28	0.3747	0.00	0	1,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			548.90590	774.998	19.34	0.6119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			620.80590	431.198	19.34	0.3881	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			532.94640	753.817	19.39	0.6012	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			644.84640	450.017	19.39	0.3988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			491.22570	697.898	19.53	0.5718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			713.12570	504.098	19.53	0.4282	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			473.28340	673.594	19.60	0.5585	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			745.18340	529.794	19.60	0.4415	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			429.48340	613.590	19.76	0.5243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			831.38340	599.790	19.76	0.4757	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			419.93780	600.535	19.80	0.5165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			851.83780	616.735	19.80	0.4835	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			410.59610	588.012	19.85	0.5088	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			872.49610	634.212	19.85	0.4912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			407.52610	583.890	19.87	0.5062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			879.42610	640.090	19.87	0.4938	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			378.63270	544.080	20.05	0.4809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			950.53270	700.280	20.05	0.5191	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			362.29850	521.401	20.15	0.4660	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			994.19850	737.601	20.15	0.5340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			349.23640	503.170	20.24	0.4538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			1,031.13640	769.370	20.24	0.5462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			331.75380	478.640	20.36	0.4371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,083.65380	814.840	20.36	0.5629	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			326.92750	471.842	20.40	0.4324	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,098.82750	828.042	20.40	0.5676	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			303.86180	439.192	20.57	0.4093	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,175.76180	895.392	20.57	0.5907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			282.49410	409.359	20.77	0.3872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,254.39410	965.559	20.77	0.6128	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			280.44550	406.489	20.79	0.3850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,262.34550	972.689	20.79	0.6150	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			244.39920	355.658	21.16	0.3458	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,416.29920	1,111.858	21.16	0.6542	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			230.10310	336.244	21.32	0.3303	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,482.00310	1,172.444	21.32	0.6697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			226.66590	331.563	21.36	0.3265	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			813.43660	1,083.164	18.69	0.7059	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			466.03660	317.464	18.69	0.2941	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			194.76990	278.827	22.29	0.2565	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			2,067.36990	1,733.127	22.29	0.7435	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			784.70600	1,040.255	18.81	0.6728	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			554.00600	390.055	18.81	0.3272	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			264.62910	366.214	21.63	0.3110	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,823.92910	1,506.015	21.63	0.6890	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		3,044.14830	2,686.441	23.29	0.7960	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		24.93300	39.777	27.15	0.0371	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,983.93300	6,574.477	27.15	0.9629	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		135.98990	168.986	25.22	0.1351	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		4,114.98990	3,723.686	25.22	0.8649	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		110.00020	144.122	26.41	0.1143	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,649.00020	4,258.822	26.41	0.8857	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		2,319.14340	2,717.195	16.77	0.9578	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		58.14340	31.895	16.77	0.0422	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		1,658.14020	2,013.155	17.77	0.8715	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		197.14020	127.855	17.77	0.1285	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,144.63180	1,450.780	18.48	0.7482	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		433.63180	315.480	18.48	0.2518	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		537.08070	703.444	20.24	0.4654	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,306.08070	1,048.144	20.24	0.5346	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		503.48750	659.828	20.43	0.4431	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,402.48750	1,134.528	20.43	0.5569	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		958.93720	1,223.937	18.68	0.6822	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		597.93720	438.637	18.68	0.3178	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		722.50430	936.386	19.41	0.5732	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		911.50430	701.086	19.41	0.4268	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		254.18160	340.139	22.54	0.2562	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,543.18160	2,204.839	22.54	0.7438	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		508.50020	666.351	20.40	0.4465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,387.50020	1,121.051	20.40	0.5535	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		505.98890	663.081	20.42	0.4448	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,394.98890	1,127.781	20.42	0.5552	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		136.36720	169.498	25.20	0.1355	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		4,105.36720	3,714.198	25.20	0.8645	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		426.25230	558.737	20.94	0.3886	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,665.25230	1,373.437	20.94	0.6114	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		418.08880	548.157	21.01	0.3826	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,697.08880	1,402.857	21.01	0.6174	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		87.94250	129.592	27.15	0.1024	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		5,006.94250	4,624.292	27.15	0.8976	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		225.56890	302.253	22.87	0.2314	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,764.56890	2,416.954	22.87	0.7686	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		195.14830	261.741	23.29	0.2040	0.00	0	46,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		284.54920	372.685	22.70	0.2581	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		2,759.74920	2,421.085	22.70	0.7419	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		1,143.30050	1,432.187	18.60	0.7145	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		548.50050	410.587	18.60	0.2855	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		1,110.50480	1,385.615	18.66	0.6905	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		629.50480	476.616	18.66	0.3095	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		360.17220	466.648	22.15	0.3044	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,449.17220	2,127.648	22.15	0.6956	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		949.98830	1,172.527	19.49	0.5767	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		1,105.28830	894.927	19.49	0.4233	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		749.76960	933.921	20.30	0.4873	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,515.06960	1,266.321	20.30	0.5127	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		744.14910	926.985	20.33	0.4845	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,529.44910	1,279.385	20.33	0.5155	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		741.35720	923.541	20.34	0.4831	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,536.65720	1,285.941	20.34	0.5169	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,230.30970	1,505.023	18.71	0.6807	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		725.60970	567.423	18.71	0.3193	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		567.28170	708.334	21.32	0.3910	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		2,092.58170	1,800.734	21.32	0.6090	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		477.64390	601.337	21.96	0.3408	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,472.94390	2,163.737	21.96	0.6592	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		746.95320	930.449	20.32	0.4859	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,522.25320	1,272.849	20.32	0.5141	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		304.28200	374.510	23.75	0.2254	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,719.58200	3,356.910	23.75	0.7746	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		270.71930	330.988	24.63	0.1992	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		4,186.01930	3,813.388	24.63	0.8008	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		675.37700	841.749	20.66	0.4496	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,720.67700	1,454.149	20.66	0.5504	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,289.49940	1,577.111	18.63	0.6994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		664.79940	519.511	18.63	0.3006	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		193.47630	265.199	26.55	0.1578	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		5,168.77630	4,807.599	26.55	0.8422	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		311.91670	386.494	23.62	0.2319	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,627.21670	3,268.894	23.62	0.7681	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		1,990.64300	2,343.786	17.38	0.8608	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		255.94300	176.186	17.38	0.1392	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,444.28950	1,755.102	18.46	0.7419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		539.58950	417.502	18.46	0.2581	0.00	0	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,453.05700	1,757.964	18.51	0.7273	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		603.35700	472.964	18.51	0.2727	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		361.23290	446.900	23.44	0.2531	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,541.53290	3,191.900	23.44	0.7469	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,473.66950	2,839.529	16.67	0.8884	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		226.56950	151.629	16.67	0.1116	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		1,801.50660	2,116.960	18.16	0.7648	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		554.40660	429.060	18.16	0.2352	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		582.30460	710.008	22.46	0.3418	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,965.20460	2,652.108	22.46	0.6582	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		583.91530	711.939	22.44	0.3426	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,956.81530	2,644.039	22.44	0.6574	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		580.70510	708.084	22.47	0.3410	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	17.39	Put			2,973.60510	2,660.184	22.47	0.6590	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			861.76170	1,007.796	22.40	0.4052	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,824.46170	2,538.396	22.40	0.5948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			859.74610	1,005.483	22.41	0.4044	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,832.44610	2,546.083	22.41	0.5956	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,186.40660	1,381.168	20.93	0.5226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,849.10660	1,611.768	20.93	0.4774	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			863.78370	1,010.117	22.39	0.4060	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,816.48370	2,530.717	22.39	0.5940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,092.87480	1,244.738	22.59	0.4366	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,915.47480	2,643.938	22.59	0.5634	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,090.67000	1,242.266	22.60	0.4359	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,923.27000	2,651.466	22.60	0.5641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,095.09340	1,247.218	22.58	0.4373	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,907.69340	2,636.418	22.58	0.5627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,326.34340	1,482.560	22.72	0.4631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,998.84340	2,740.260	22.72	0.5369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,323.96830	1,479.968	22.73	0.4625	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,006.46830	2,747.668	22.73	0.5375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,321.59940	1,477.383	22.74	0.4618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,014.09940	2,755.083	22.74	0.5382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			2,968.81070	3,250.533	18.19	0.8133	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			591.31070	458.233	18.19	0.1867	0.00	0	70,530
Total \$ / R Option												10,823,703.00	30,000	2,166,148
Total \$ / R												1,298,054,536.10	119,090	2,981,147
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.39050		13.98270			0.0000	906,601.50	63	467
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.64380		14.22810			0.0000	2,621,240.20	179	347
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.88530		14.46100			0.0000	44,655.90	3	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.16760		14.73470			0.0000	45,502.80	3	0
Total \$ / R MAXI Future												3,618,000.40	248	867
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			938.29420	4,380.967	23.59	0.1525	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			101,668.29420	64,330.967	23.59	0.8475	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			914.48340	4,259.814	23.63	0.1489	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			102,644.48340	65,209.814	23.63	0.8511	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			891.36670	4,141.820	23.67	0.1454	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			103,621.36670	66,091.820	23.67	0.8546	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			32,902.24820	47,591.505	20.40	0.4348	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			109,092.24820	82,211.505	20.40	0.5652	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			32,659.59300	47,254.785	20.42	0.4325	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			109,849.59300	82,874.785	20.42	0.5675	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			32,418.76640	46,920.031	20.44	0.4302	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			110,608.76640	83,540.031	20.44	0.5698	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			276,456.88600	241,695.351	22.87	0.7686	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 MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			22,450.35000	30,084.170	22.89	0.2304	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			277,350.35000	242,554.170	22.89	0.7696	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			22,663.73430	30,367.605	22.86	0.2323	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			275,563.73430	240,837.605	22.86	0.7677	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			22,556.88600	30,225.350	22.87	0.2314	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			54,463.55910	68,149.486	21.47	0.3787	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			217,993.55910	188,389.486	21.47	0.6213	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			54,262.86990	67,911.875	21.49	0.3776	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			218,792.86990	189,151.875	21.49	0.6224	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			54,063.05020	67,674.756	21.50	0.3765	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			219,593.05020	189,914.756	21.50	0.6235	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											3,618,000.40	248	867
£ / R	On	19/09/2016		Foreign Exchange Future	19.08600		18.62200		0.0000		470,718,018.00	24,663	45,967
£ / R	On	05/10/2016		Foreign Exchange Future	19.15100		18.68640		0.0000		0.00	0	112
£ / R	On	27/10/2016		Foreign Exchange Future	19.24250		18.77330		0.0000		0.00	0	41
£ / R	On	19/12/2016		Foreign Exchange Future	19.45570		18.98210		0.0000		237,320,628.60	12,198	32,280
£ / R	On	13/03/2017		Foreign Exchange Future	19.81470		19.32870		0.0000		693,514.50	35	3,551
£ / R	On	25/04/2017		Foreign Exchange Future	20.00150		19.50970		0.0000		0.00	0	73
£ / R	On	19/06/2017		Foreign Exchange Future	20.23720		19.73870		0.0000		2,023,720.00	100	12,625
£ / R	On	18/12/2017		Foreign Exchange Future	21.13320		20.63470		0.0000		0.00	0	0
Total £ / R Future											710,755,881.10	36,996	94,649
£ / R	On	19/09/2016	18.90	Call			115.64000	335.645	18.41	0.6318	0.00	0	1,050
£ / R	On	19/09/2016	18.90	Put			393.64000	149.645	18.41	0.3682	0.00	0	1,050
£ / R	On	19/09/2016	19.83	Call			8.47520	32.041	18.81	0.1126	0.00	0	0
£ / R	On	19/09/2016	19.83	Put			1,216.47520	776.041	18.81	0.8874	0.00	0	0
£ / R	On	19/09/2016	20.51	Call			2.47300	5.792	21.59	0.0230	0.00	0	0
£ / R	On	19/09/2016	20.51	Put			1,890.47300	1,429.792	21.59	0.9770	0.00	0	0
£ / R	On	19/09/2016	22.99	Call			0.12480	0.028	30.44	0.0001	0.00	0	0
£ / R	On	19/09/2016	22.99	Put			4,368.12480	3,904.028	30.44	0.9999	0.00	0	0
£ / R	On	19/09/2016	23.60	Call			0.31680	0.103	37.45	0.0003	0.00	0	700
£ / R	On	19/09/2016	23.60	Put			4,978.31680	4,514.103	37.45	0.9997	0.00	0	0
£ / R	On	19/09/2016	21.90	Call			0.06840	0.240	26.78	0.0010	0.00	0	0
£ / R	On	19/09/2016	21.90	Put			3,278.06840	2,814.240	26.78	0.9990	0.00	0	0
£ / R	On	19/09/2016	22.50	Call			0.04480	0.055	28.36	0.0002	0.00	0	500
£ / R	On	19/09/2016	22.50	Put			3,878.04480	3,414.055	28.36	0.9998	0.00	0	0
£ / R	On	19/09/2016	25.30	Call			0.09270	0.251	51.80	0.0006	0.00	0	800
£ / R	On	19/09/2016	25.30	Put			6,678.09270	6,214.251	51.80	0.9994	0.00	0	0
£ / R	On	19/09/2016	23.00	Call			0.12700	0.029	30.55	0.0001	0.00	0	0
£ / R	On	19/09/2016	23.00	Put			4,378.12700	3,914.029	30.55	0.9999	0.00	0	0
£ / R	On	19/09/2016	23.01	Call			0.12930	0.030	30.67	0.0001	0.00	0	0
£ / R	On	19/09/2016	23.01	Put			4,388.12930	3,924.030	30.67	0.9999	0.00	0	0
£ / R	On	05/10/2016	17.92	Call			858.95640	1,269.443	18.59	0.9137	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	05/10/2016	Foreign Exchange Option	17.92	Put			92.55640	38.443	18.59	0.0863	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			330.74000	513.370	18.05	0.5202	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			777.44000	490.870	18.05	0.4798	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			51.42150	88.691	20.95	0.0927	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,719.32150	3,282.991	20.95	0.9073	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			12.45520	16.567	28.14	0.0168	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,970.35520	7,500.867	28.14	0.9832	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			52.30480	89.997	20.94	0.0939	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			457.28330	287.650	17.32	0.2572	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			4,073.87910	3,622.415	21.18	0.9265	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			53.86460	49.801	25.23	0.0487	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,531.76460	5,054.101	25.23	0.9513	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			1,962.80320	2,396.493	17.96	0.9185	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			110.70320	70.793	17.96	0.0815	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,029.38330	1,333.350	17.32	0.7428	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,700.20480	3,264.297	20.94	0.9061	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			51.86140	89.342	20.95	0.0933	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,709.76140	3,273.642	20.95	0.9067	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			142.47910	216.111	20.16	0.1978	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,570.37910	2,170.411	20.16	0.8022	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			45.97910	68.115	21.18	0.0735	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			147.53240	207.597	22.03	0.1402	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,578.83240	4,152.897	22.03	0.8598	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			148.77560	209.167	22.01	0.1412	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,560.07560	4,134.467	22.01	0.8588	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			148.15260	208.341	22.02	0.1407	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,569.45260	4,143.641	22.02	0.8593	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			223.48230	310.010	22.47	0.1754	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,693.78230	4,288.510	22.47	0.8246	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			4,301.30000	3,802.800		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			4,281.30000	3,782.800		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			4,291.30000	3,792.800		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			705.95530	947.260	23.66	0.3017	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,231.25530	4,974.060	23.66	0.6983	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			707.85090	949.628	23.64	0.3025	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,213.15090	4,956.428	23.64	0.6975	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			706.89800	948.438	23.65	0.3021	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,222.19800	4,965.238	23.65	0.6979	0.00	0	0
Total £ / R Option												0.00	0	18,755
Total £ / R												710,755,881.10	36,996	113,404
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14011		0.13756			0.0000	700.58	5	18,297

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 Future			0.14317		0.14056			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14614		0.14344			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14967		0.14687			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15303		0.15015			0.0000	0.00	0	0
Total ¥ / R Future												700.58	5	23,257
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,755.90080	3,011.500	30.74	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00080	0.000	30.74	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,755.91220	2,011.504	23.58	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.01220	0.004	23.58	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			760.35740	1,012.404	18.34	0.9935	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			4.45740	0.904	18.34	0.0065	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	23.60	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,944.40000	26,682.600	23.60	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	23.60	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,944.40000	27,682.600	23.60	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	23.60	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,944.40000	28,682.600	23.60	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			586.46820	476.216	18.31	0.3466	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			525.31160	632.130	19.29	0.4518	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,181.31160	1,017.830	19.29	0.5482	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			286.57170	351.883	20.18	0.2881	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,942.57170	1,737.583	20.18	0.7119	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			930.46820	1,090.516	18.31	0.6534	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			887.51440	1,021.491	19.75	0.5296	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,200.21440	1,054.691	19.75	0.4704	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			572.39930	667.436	20.41	0.3891	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,885.09930	1,700.636	20.41	0.6109	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			363.97690	431.507	21.07	0.2763	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,676.67690	2,464.707	21.07	0.7237	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,253.18680	1,407.335	20.47	0.5793	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,237.88680	1,104.334	20.47	0.4207	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			884.95350	1,005.697	21.01	0.4589	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,869.65350	1,702.697	21.01	0.5411	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			620.25390	712.846	21.54	0.3545	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,604.95390	2,409.846	21.54	0.6455	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												700.58	5	23,257
€ / R	On	19/09/2016	Foreign Exchange Future			16.14270		15.76380			0.0000	39,339,759.90	2,437	33,641
€ / R	On	30/09/2016	Foreign Exchange Future			16.18230		15.80240			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.40820		16.02200			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.48930		16.10170			0.0000	19,572,799.10	1,187	24,671
€ / R	On	13/03/2017	Foreign Exchange Future			16.82730		16.42940			0.0000	0.00	0	5,010
€ / R	On	19/06/2017	Foreign Exchange Future			17.22630		16.81820			0.0000	1,033,578.00	60	77,351

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 Future			17.60900		17.19010			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			18.03280		17.62660			0.0000	0.00	0	0
Total € / R Future												59,946,137.00	3,684	141,207
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,242.57820	880.048	22.40	0.9157	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			812.60950	1,187.624	22.92	0.9786	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			8.80950	4.924	22.92	0.0214	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			170.60430	413.185	19.47	0.7461	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			216.80430	80.485	19.47	0.2539	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			8.14960	4.734	23.12	0.0205	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			822.16450	1,197.528	23.02	0.9790	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			8.36450	4.828	23.02	0.0210	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			14.39250	55.595	21.37	0.1819	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			930.59250	592.895	21.37	0.8181	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			6.37820	22.748	22.40	0.0843	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			900.63130	1,276.835	23.81	0.9823	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			6.83130	4.135	23.81	0.0177	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			831.94960	1,207.434	23.12	0.9795	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			27.29250	79.598	21.39	0.1808	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,204.89250	877.298	21.39	0.8192	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			456.59860	658.306	18.71	0.5641	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			674.59860	490.106	18.71	0.4359	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			7.64810	10.163	23.99	0.0144	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			865.49830	660.120	18.92	0.4827	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,232.62660	983.114	19.69	0.5981	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			350.77330	497.944	19.53	0.4254	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,149.07330	908.644	19.53	0.5746	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			21.64970	29.084	23.85	0.0369	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,719.94970	4,339.784	23.85	0.9631	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,224.94470	976.242	19.68	0.5960	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			324.32660	462.414	19.69	0.4019	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,805.94810	5,420.863	23.99	0.9856	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			501.55020	694.556	18.81	0.5416	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			799.85020	605.256	18.81	0.4584	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			467.19830	649.420	18.92	0.5173	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			328.98260	468.690	19.66	0.4061	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,217.28260	969.390	19.66	0.5939	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			326.64470	465.542	19.68	0.4040	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			289.77400	383.002	21.16	0.2671	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,550.37400	2,245.702	21.16	0.7329	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			288.41520	381.260	21.17	0.2660	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,559.01520	2,253.960	21.17	0.7340	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			287.06010	379.522	21.18	0.2650	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,567.66010	2,262.222	21.18	0.7350	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			481.09880	593.702	21.19	0.3148	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,842.89880	2,547.402	21.19	0.6852	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			479.53610	591.786	21.20	0.3139	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,851.33610	2,555.486	21.20	0.6861	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			477.98450	589.872	21.21	0.3130	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,859.78450	2,563.572	21.21	0.6870	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,966.37010	2,679.364	21.13	0.6417	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			684.68740	816.233	21.14	0.3576	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,974.58740	2,687.233	21.14	0.6424	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			688.25880	820.502	21.12	0.3591	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,958.15880	2,671.502	21.12	0.6409	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			686.47010	818.364	21.13	0.3583	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,835.42240	1,635.655	19.94	0.4588	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,398.86340	1,606.158	19.92	0.5431	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,822.26340	1,623.358	19.92	0.4569	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,395.43810	1,602.306	19.93	0.5421	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,828.83810	1,629.506	19.93	0.4579	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,392.02240	1,598.455	19.94	0.5412	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												59,946,137.00	3,684	187,579
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.88810		10.74090			0.0000	36,975,987.60	3,396	10,281
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.05490		10.90460			0.0000	2,210,980.00	200	1,735
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.21630		11.06230			0.0000	0.00	0	3,405
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.40590		11.24730			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.58750		11.42560			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.81420		11.66270			0.0000	0.00	0	0
Total AU\$ / R Future												39,186,967.60	3,596	15,421
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			555.84310	701.003	19.95	0.9785	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			4.94310	2.903	19.95	0.0215	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			546.12370	691.148	19.85	0.9774	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			5.22370	3.048	19.85	0.0226	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			536.45410	681.301	19.76	0.9763	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			5.55410	3.201	19.76	0.0237	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			220.84070	177.492	14.55	0.3124	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			457.19050	565.463	14.54	0.6963	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			212.59050	170.563	14.54	0.3037	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			451.29080	558.903	14.55	0.6919	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			216.69080	174.003	14.55	0.3081	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			445.44070	552.392	14.55	0.6876	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,071.53080	962.782	15.93	0.6896	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			192.04470	236.932	15.94	0.3080	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,079.74470	970.632	15.94	0.6920	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			190.27910	234.803	15.96	0.3057	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,087.97910	978.503	15.96	0.6943	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			193.83080	239.082	15.93	0.3104	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	19/06/2017	Foreign Exchange Option	12.05	Call			332.78770	390.583	16.12	0.3760	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,135.48770	1,034.683	16.12	0.6240	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			330.54140	387.997	16.14	0.3740	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,143.24140	1,042.097	16.14	0.6260	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			328.31220	385.435	16.16	0.3720	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,151.01220	1,049.535	16.16	0.6280	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,201.67900	1,105.384	16.28	0.5852	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			454.74730	519.949	16.29	0.4129	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,209.14730	1,112.449	16.29	0.5871	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			452.23590	517.036	16.30	0.4111	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,216.63590	1,119.536	16.30	0.5889	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			457.27900	522.883	16.28	0.4148	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			969.20360	893.640	16.25	0.4737	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			758.25110	833.932	16.26	0.5245	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			975.55110	899.732	16.26	0.4755	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			765.57930	841.761	16.24	0.5281	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			962.87930	887.561	16.24	0.4719	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			761.90360	837.840	16.25	0.5263	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												39,186,967.60	3,596	15,421
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.05710		10.83540			0.0000	0.00	0	4,340
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.25790		11.03130			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.45050		11.21800			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.67580		11.43760			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	4,340
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.17540	0.668	25.96	0.0045	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,544.77540	1,323.568	25.96	0.9955	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.16860	0.644	26.02	0.0044	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,554.76860	1,333.544	26.02	0.9956	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.16200	0.620	26.08	0.0042	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,564.76200	1,343.520	26.08	0.9958	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			51.66390	77.606	18.20	0.1460	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,530.36390	1,329.706	18.20	0.8540	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			50.96750	76.597	18.21	0.1443	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,539.66750	1,338.697	18.21	0.8557	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			50.28070	75.601	18.23	0.1427	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,548.98070	1,347.701	18.23	0.8573	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			129.32820	171.128	17.75	0.2191	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,641.32820	1,450.628	17.75	0.7809	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			128.22160	169.683	17.77	0.2175	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,650.22160	1,459.183	17.77	0.7825	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			127.12330	168.252	17.78	0.2160	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,659.12330	1,467.751	17.78	0.7840	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
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			516.14800	630.407	16.00	0.5150	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			808.54800	684.607	16.00	0.4850	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			512.72020	626.314	16.01	0.5126	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			815.12020	690.514	16.01	0.4874	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			509.31480	622.241	16.02	0.5102	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			821.71480	696.441	16.02	0.4898	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	4,340
CF CANDCO	On	19/12/2016	Foreign Exchange Future			348.57740		493.49730			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future												0.00	0	20,000
Total CF CANDCO CAGZ												0.00	0	20,000
CF CANDCO	On	03/10/2016	Foreign Exchange Future			20.08750		39.31920			0.0000	0.00	0	30,000
Total CF CANDCO CAHA Future												0.00	0	30,000
Total CF CANDCO CAHA												0.00	0	30,000
CHF / R	On	19/09/2016	Foreign Exchange Future			14.74480		14.42920			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.08000		14.75860			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.40910		15.07780			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.79710		15.45610			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			0.61390	1.464	28.59	0.0066	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,171.41390	1,856.664	28.59	0.9934	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			0.60140	1.432	28.65	0.0064	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,181.40140	1,866.632	28.65	0.9936	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			0.58910	1.402	28.70	0.0063	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,191.38910	1,876.601	28.70	0.9937	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			132.61700	181.295	21.44	0.2010	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			2,054.01700	1,781.295	21.44	0.7990	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			131.53680	179.850	21.45	0.1997	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,062.93680	1,789.850	21.45	0.8003	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			130.46550	178.419	21.46	0.1983	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			2,071.86550	1,798.419	21.46	0.8017	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			295.40160	365.933	21.30	0.2745	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,287.60160	2,026.833	21.30	0.7255	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			298.35770	369.566	21.28	0.2768	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,270.55770	2,010.465	21.28	0.7232	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			296.87560	367.744	21.29	0.2757	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,279.07560	2,018.644	21.29	0.7243	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			889.90340	1,058.715	19.71	0.5240	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,303.80340	1,131.615	19.71	0.4760	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
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			886.52220	1,054.816	19.72	0.5226	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,310.42220	1,137.716	19.72	0.4774	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			883.14920	1,050.926	19.73	0.5212	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,317.04920	1,143.826	19.73	0.4788	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			2.14720		2.09350			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.16940		2.11860			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.19410		2.14310			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.22170		2.17230			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			0.27360	0.977	28.95	0.0032	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,565.27360	3,028.977	28.95	0.9968	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			0.23590	0.835	29.30	0.0027	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,665.23590	3,128.835	29.30	0.9973	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			0.20410	0.716	29.65	0.0023	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,765.20410	3,228.716	29.65	0.9977	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			89.94950	137.138	19.53	0.1287	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,403.94950	2,943.138	19.53	0.8713	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			84.35560	128.678	19.62	0.1217	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,498.35560	3,034.678	19.62	0.8783	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			79.12360	120.748	19.70	0.1150	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,593.12360	3,126.748	19.70	0.8850	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			226.90840	306.944	18.86	0.1990	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,595.90840	3,165.944	18.86	0.8010	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			217.26190	294.112	18.93	0.1918	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,686.26190	3,253.112	18.93	0.8082	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			208.05590	281.848	19.00	0.1849	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,777.05590	3,340.848	19.00	0.8151	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,903.58790	1,636.781	18.28	0.5103	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,094.30060	1,333.570	18.18	0.5115	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,771.30060	1,516.570	18.18	0.4885	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,059.36110	1,293.134	18.23	0.5006	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,836.36110	1,576.134	18.23	0.4994	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,026.58790	1,253.781	18.28	0.4897	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			2.16370		2.11250			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435

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	28/11/2016	Foreign Exchange Option	2.12	Put			698.45710	471.303	16.68	0.3820	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			582.33900	852.063	16.72	0.5947	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			757.33900	515.063	16.72	0.4053	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			666.96380	966.946	16.65	0.6411	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			641.96380	429.946	16.65	0.3589	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			623.45710	908.303	16.68	0.6180	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			2.17010		2.11960			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.21780		2.16590			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.26340		2.21020			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1.46110	4.743	26.40	0.0144	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,705.46110	2,203.743	26.40	0.9856	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1.23810	3.963	26.73	0.0121	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,805.23810	2,302.963	26.73	0.9879	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1.05230	3.318	27.05	0.0102	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,905.05230	2,402.318	27.05	0.9898	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			84.33340	128.692	18.41	0.1256	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,325.33340	2,850.692	18.41	0.8744	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			96.38690	148.580	18.29	0.1420	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,137.38690	2,670.580	18.29	0.8580	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			90.15060	138.298	18.35	0.1336	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,231.15060	2,760.298	18.35	0.8664	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			795.55120	1,047.303	16.05	0.5280	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,293.55120	1,013.303	16.05	0.4720	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			760.90730	1,004.311	16.12	0.5128	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,358.90730	1,070.311	16.12	0.4872	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			727.65460	962.861	16.19	0.4977	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,425.65460	1,128.861	16.19	0.5023	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.85530		1.80280			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.88940		1.83610			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.92180		1.86730			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.95850		1.90330			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			0.55250	1.521	31.06	0.0051	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,172.55250	2,648.520	31.06	0.9949	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	19/09/2016	Foreign Exchange Option	2.13	Call			0.49620	1.334	31.59	0.0045	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,272.49620	2,748.334	31.59	0.9955	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			0.44730	1.175	32.11	0.0039	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,372.44730	2,848.175	32.11	0.9961	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			145.11770	217.439	22.88	0.1849	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,984.11770	2,523.439	22.88	0.8151	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			137.27640	205.792	23.01	0.1762	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			3,076.27640	2,611.792	23.01	0.8238	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			129.90330	194.809	23.14	0.1679	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,168.90330	2,700.809	23.14	0.8321	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			350.41840	463.509	22.00	0.2715	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			3,077.41840	2,645.510	22.00	0.7285	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			337.83250	446.873	22.12	0.2631	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,164.83250	2,728.873	22.12	0.7369	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			325.78210	430.919	22.23	0.2549	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,252.78210	2,812.920	22.23	0.7451	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,075.52710	1,333.308	19.51	0.5324	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,642.52710	1,348.308	19.51	0.4676	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,043.41620	1,294.578	19.61	0.5209	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,710.41620	1,409.578	19.61	0.4791	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,012.37180	1,257.041	19.71	0.5095	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,779.37180	1,472.041	19.71	0.4905	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			0.14210		0.13780			0.0000	179,898.60	1,266	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14160		0.13760			0.0000	195,691.20	1,382	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14120		0.13780			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14090		0.13790			0.0000	0.00	0	0
Total KES / R Future												375,589.80	2,648	2,648
Total KES / R												375,589.80	2,648	2,648
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.58050		10.38770			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.72910		10.53240			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.87430		10.67410			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			11.04680		10.84260			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			928.46530	1,121.124	25.98	0.9957	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			0.76530	0.624	25.98	0.0043	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			918.49930	1,111.152	25.88	0.9955	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			0.79930	0.652	25.88	0.0045	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			908.53500	1,101.181	25.79	0.9953	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			0.83500	0.681	25.79	0.0047	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			223.20830	303.047	15.92	0.4634	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			540.80830	423.947	15.92	0.5366	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			220.23790	299.243	15.94	0.4591	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			547.83790	430.143	15.94	0.5409	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			217.30220	295.479	15.96	0.4548	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			554.90220	436.379	15.96	0.5452	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			310.05100	391.329	16.04	0.4480	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			745.95100	627.029	16.04	0.5520	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			315.96730	398.477	16.00	0.4541	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			731.86730	614.177	16.00	0.5459	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			312.99720	394.890	16.02	0.4510	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			738.89720	620.590	16.02	0.5490	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			569.95920	680.444	16.47	0.5505	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			687.35920	593.644	16.47	0.4495	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			577.91940	689.673	16.45	0.5555	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			675.31940	582.873	16.45	0.4445	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			573.84280	685.046	16.46	0.5530	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			681.24280	588.246	16.46	0.4470	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			1.34090		1.32520			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35660		1.34060			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37120		1.35500			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.38800		1.36860			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			748.00000	591.000		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			848.00000	691.000		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			948.00000	791.000		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			594.00000	434.000		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			694.00000	534.000		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			794.00000	634.000		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			650.00000	488.000		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			750.00000	588.000		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			850.00000	688.000		1.0000	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
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	80.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			114.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			214.00000	20.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			314.00000	120.000		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			1.32630		1.33180			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.32860		1.33410			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.33120		1.33660			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.33420		1.33960			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			1.12180		1.12740			0.0000	0.00	0	13,286
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12600		1.13170			0.0000	0.00	0	13
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13050		1.13610			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13570		1.14140			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,299
Total QUANTO € / \$												0.00	0	13,299
RAIN	On	19/09/2016	Foreign Exchange Future			25,155.27000		24,546.97000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,603.97000		24,994.58000			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			10.59320		10.38040			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.78020		10.56640			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.95840		10.74070			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			0.63640	1.644	24.32	0.0114	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,240.23640	1,028.444	24.32	0.9886	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			0.60890	1.603	24.44	0.0111	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,250.20890	1,038.403	24.44	0.9889	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			0.58270	1.563	24.55	0.0108	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,260.18270	1,048.363	24.55	0.9892	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			68.51830	100.934	18.38	0.1853	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,312.11830	1,130.734	18.38	0.8147	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
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			67.55940	99.668	18.40	0.1832	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,321.15940	1,139.468	18.40	0.8168	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			66.61500	98.419	18.42	0.1812	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,330.21500	1,148.219	18.42	0.8188	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			388.40760	490.058	16.23	0.5131	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			637.70760	521.658	16.23	0.4869	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			384.94880	485.898	16.25	0.5100	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			644.24880	527.498	16.25	0.4900	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			381.51600	481.769	16.27	0.5069	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			650.81600	533.369	16.27	0.4931	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			4.84180		4.74080			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.83560		4.73520			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.83160		4.73360			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			0.42870	1.014	23.48	0.0153	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			529.62870	429.214	23.48	0.9847	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.52060	1.145	22.97	0.0174	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			509.72060	409.345	22.97	0.9826	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.47250	1.077	23.23	0.0163	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			519.67250	419.277	23.23	0.9837	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			20.00500	31.656	16.09	0.1541	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			574.80500	486.056	16.09	0.8459	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			19.28490	30.530	16.12	0.1494	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			584.08490	494.930	16.12	0.8506	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			18.59030	29.442	16.15	0.1448	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			593.39030	503.842	16.15	0.8552	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			144.44380	188.294	14.70	0.4985	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			270.84380	216.694	14.70	0.5015	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			140.96760	184.050	14.72	0.4908	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			277.36760	222.450	14.72	0.5092	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			137.56140	179.886	14.74	0.4830	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			283.96140	228.286	14.74	0.5170	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			1.40060		1.35720			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.34020		1.32340			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.30450		1.28650			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.26540		1.24420			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2,101,114,109.58	136,267	1,163,080
Total Options									10,823,703.00	30,000	2,231,275
Grand Total:									2,111,937,812.58	166,267	3,394,355