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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/09/2016 Foreign Exchange Future			13.95430		14.05600			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			13.97140		14.05600			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			13.96620		14.06430			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			13.97170		14.06990			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			13.98270		14.08090			0.0000	1,824,574,557.60	130,488	373,811
\$ / R On 22/09/2016 Foreign Exchange Future			13.99080		14.08900			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.00420		14.10260			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.00690		14.10540			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			14.00960		14.10810			0.0000	0.00	0	22,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.01230		14.11080			0.0000	0.00	0	2,856
\$ / R On 03/10/2016 Foreign Exchange Future			14.02030		14.11900			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			14.02300		14.12170			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			14.02570		14.12440			0.0000	0.00	0	56
\$ / R On 10/10/2016 Foreign Exchange Future			14.03910		14.13800			0.0000	28,078,200.00	2,000	1,700
\$ / R On 12/10/2016 Foreign Exchange Future			14.04450		14.14350			0.0000	0.00	0	0
\$ / R On 14/10/2016 Foreign Exchange Future			14.04990		14.14890			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			14.06330		14.16240			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.08210		14.18140			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.08470		14.18410			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			14.11420		14.21390			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			14.12230		14.22200			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	17/11/2016	Foreign Exchange Future			14.14110		14.24090			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.17090		14.27050			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.21140		14.31140			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.21420		14.31420			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.22810		14.32820			0.0000	1,215,805,373.10	85,451	177,078
\$ / R	On	13/01/2017	Foreign Exchange Future			14.29740		14.39820			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.33070		14.43190			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.46100		14.56360			0.0000	44,944,788.00	3,108	84,175
\$ / R	On	12/04/2017	Foreign Exchange Future			14.54480		14.64790			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.58100		14.68440			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.73470		14.83930			0.0000	0.00	0	149,681
\$ / R	On	12/07/2017	Foreign Exchange Future			14.79970		14.90490			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			14.99710		15.10470			0.0000	1,049,797.00	70	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.33730		15.44220			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.67740		15.77980			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.01750		16.11730			0.0000	0.00	0	70
Total \$ / R Future												3,114,452,715.70	221,117	820,611
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.00000	0.000	22.35	0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,244.00000	3,345.700	22.35	1.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			283.08480	174.300	22.35	1.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			7.08480	0.000	22.35	0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.22460	0.000	52.92	0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,744.22460	3,828.600	52.92	1.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			561.05680	472.475	29.91	0.9861	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			5.05680	1.075	29.91	0.0139	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			1.15930	0.199	46.95	0.0020	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			945.15930	1,028.799	46.95	0.9980	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.04450	0.020	86.49	0.0001	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,444.04450	2,528.620	86.49	0.9999	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			6.46040	3.256	27.99	0.0196	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			892.16040	987.056	27.99	0.9804	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.26910	0.204	76.36	0.0006	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,645.96910	4,744.004	76.36	0.9994	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			784.46960	688.394	20.88	0.9595	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			4.56960	6.694	20.88	0.0405	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			774.63090	678.759	20.83	0.9575	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			4.73090	7.059	20.83	0.0425	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			764.79870	669.143	20.79	0.9554	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			4.89870	7.443	20.79	0.0446	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			1,085.03030	987.319	21.33	0.9765	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			4.13030	4.619	21.33	0.0235	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			847.71910	750.987	18.63	0.9558	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			6.81910	8.287	18.63	0.0442	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			798.55140	702.169	18.06	0.9491	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,619.29710	3,717.437	41.02	0.9995	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	19.55	Call			0.00330	0.002	44.65	0.0000	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,469.10330	5,567.302	44.65	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			0.57990	0.261	34.92	0.0011	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,779.67990	2,877.561	34.92	0.9989	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,919.57800	3,017.529	35.94	0.9990	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			0.24850	0.155	39.57	0.0006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,419.34850	3,517.455	39.57	0.9994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			0.76960	0.346	33.48	0.0015	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,559.86960	2,657.646	33.48	0.9985	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.19710	0.137	41.02	0.0005	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,579.84920	2,677.636	33.60	0.9985	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			0.71060	0.318	33.86	0.0014	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,619.81060	2,717.618	33.86	0.9986	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1.14830	0.531	31.71	0.0024	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,280.24830	2,377.831	31.71	0.9976	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			0.47800	0.229	35.94	0.0010	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,310.19760	2,407.806	31.90	0.9977	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			0.92140	0.419	32.66	0.0019	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,430.02140	2,527.719	32.66	0.9981	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			2.06250	0.994	29.44	0.0045	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,921.16250	2,018.294	29.44	0.9955	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			0.74920	0.336	33.60	0.0015	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,951.05800	2,048.240	29.63	0.9957	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			1.31910	0.615	31.14	0.0028	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			2,190.41910	2,287.915	31.14	0.9972	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			4.37700	2.229	26.92	0.0102	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,523.47700	1,619.529	26.92	0.9898	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			1.09760	0.506	31.90	0.0023	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,622.68900	1,719.101	27.55	0.9918	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			2.65050	1.300	28.56	0.0059	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,781.75050	1,878.600	28.56	0.9941	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			10.45580	5.563	24.33	0.0253	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			1,129.55580	1,222.863	24.33	0.9747	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			1.95800	0.940	29.63	0.0043	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			1,227.42110	1,321.692	24.99	0.9800	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			5.37550	2.781	26.28	0.0127	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,424.47550	1,520.081	26.28	0.9873	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			31.17440	17.288	21.41	0.0753	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			710.27440	794.588	21.41	0.9247	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			3.58900	1.801	27.55	0.0082	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			793.46730	880.851	22.00	0.9402	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			16.81630	9.145	23.00	0.0410	0.00	0	5,650
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			935.91630	1,026.445	23.00	0.9590	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			47.17030	26.700	20.74	0.1112	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			586.27030	664.000	20.74	0.8888	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			8.32110	4.392	24.99	0.0200	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		656.39040	737.696	21.01	0.9121	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		35.13790	19.298	21.14	0.0835	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		674.23790	756.598	21.14	0.9165	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		114.35450	74.078	19.66	0.2610	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		333.45450	391.378	19.66	0.7390	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		24.36730	13.551	22.00	0.0598	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		485.58480	556.910	20.34	0.8441	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		49.98790	28.538	20.67	0.1178	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		569.08790	645.838	20.67	0.8822	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		372.95290	296.687	18.43	0.6817	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		72.05290	93.986	18.43	0.3183	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		37.29040	20.396	21.01	0.0879	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		155.74570	189.530	18.65	0.5088	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		147.55800	99.529	19.33	0.3289	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		266.65800	316.829	19.33	0.6711	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		546.77790	461.020	18.21	0.8381	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		25.87790	38.320	18.21	0.1619	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		66.48480	39.610	20.34	0.1559	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		46.90070	64.206	18.33	0.2408	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		432.23710	352.228	18.35	0.7444	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		51.33710	69.528	18.35	0.2556	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		788.73360	692.429	17.95	0.9476	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		7.83360	9.730	17.95	0.0524	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		236.64570	172.230	18.65	0.4912	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		7.65140	9.469	18.06	0.0509	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		778.92130	683.029	17.96	0.9449	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		8.02130	10.329	17.96	0.0551	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		599.42800	511.542	18.15	0.8709	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		18.52800	28.842	18.15	0.1291	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		447.80070	366.906	18.33	0.7592	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call		178.17410	133.520	20.22	0.3613	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put		289.17410	342.720	20.22	0.6387	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		84.68840	59.975	21.31	0.1688	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		672.08840	745.775	21.31	0.8312	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		1.98560	1.300	42.06	0.0032	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,306.58560	4,404.400	42.06	0.9968	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,305.74040	2,207.399	25.71	0.9980	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		0.34040	0.499	25.71	0.0020	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		656.45810	569.128	18.15	0.8130	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		51.05810	62.228	18.15	0.1870	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		2.14770	1.734	42.06	0.0042	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,146.74770	4,244.834	42.06	0.9958	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		553.74010	471.872	18.43	0.7346	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		85.64010	102.272	18.43	0.2654	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call		144.41030	108.167	20.69	0.2585	2,163,332.00	20,000	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put		533.61030	595.867	20.69	0.7415	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	30/09/2016	Foreign Exchange Option	15.30	Call			31.07810	18.910	22.44	0.0584	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			1,220.27810	1,306.610	22.44	0.9416	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			0.00000	172.514	19.89	0.3744	6,900,568.00	40,000	20,000
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			0.00000	410.214	19.89	0.6256	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			103.91820	75.513	21.12	0.1834	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			744.91820	815.213	21.12	0.8166	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			133.36400	99.693	20.69	0.2315	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			624.36400	689.393	20.69	0.7685	0.00	0	18,400
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			142.03210	106.994	20.67	0.2409	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			620.33210	683.994	20.67	0.7591	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			131.05840	98.034	20.83	0.2239	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			659.35840	725.034	20.83	0.7761	0.00	0	10,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			649.08180	564.519	18.06	0.7618	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			84.68180	98.819	18.06	0.2382	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			170.19640	132.079	20.39	0.2644	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			642.19640	702.979	20.39	0.7356	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			0.00000	393.738	18.30	0.5990	3,937,380.00	10,000	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			0.00000	224.638	18.30	0.4010	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			0.00000	377.505	18.36	0.5833	3,775,052.00	10,000	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			0.00000	238.405	18.36	0.4167	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			181.77320	143.698	20.50	0.2744	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			648.27320	709.198	20.50	0.7256	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			42.09970	30.290	23.15	0.0691	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,583.19970	1,670.390	23.15	0.9309	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			224.56940	185.782	20.43	0.3111	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			642.16940	702.482	20.43	0.6889	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			1.58830	1.689	29.11	0.0038	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,590.18830	4,689.589	29.11	0.9962	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			1.38710	1.482	29.11	0.0034	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,669.98710	4,769.382	29.11	0.9966	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,385.16280	2,286.502	21.75	0.9887	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			3.76280	4.402	21.75	0.0113	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			804.11590	724.843	18.13	0.7501	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			122.71590	142.743	18.13	0.2499	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			152.94530	127.769	21.61	0.2101	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			1,028.84530	1,103.069	21.61	0.7899	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			41.81190	32.899	23.73	0.0638	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,997.71190	2,088.199	23.73	0.9362	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,006.26270	919.237	17.87	0.8329	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			72.16270	84.537	17.87	0.1671	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			377.73270	327.802	19.57	0.4495	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			443.63270	493.102	19.57	0.5505	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			171.68390	143.968	21.37	0.2325	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			947.58390	1,019.268	21.37	0.7675	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			49.62180	41.913	24.04	0.0713	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,195.72180	2,287.713	24.04	0.9287	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	14.95	Call			215.04100	187.183	21.17	0.2652	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			951.14100	1,022.983	21.17	0.7348	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			52.82830	44.665	23.93	0.0755	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,138.92830	2,230.465	23.93	0.9245	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			807.58400	736.093	18.50	0.7015	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			185.58400	213.793	18.50	0.2985	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			448.62290	399.916	19.61	0.4722	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			476.62290	527.616	19.61	0.5278	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			36.03280	29.381	25.08	0.0475	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,885.13280	2,978.281	25.08	0.9525	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,091.92090	1,008.988	18.11	0.8026	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			111.02090	127.888	18.11	0.1974	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			141.28770	122.563	22.49	0.1717	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,500.38770	1,581.463	22.49	0.8283	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			959.06250	883.090	18.24	0.7282	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			188.56250	212.190	18.24	0.2718	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			7.96280	4.975	27.22	0.0085	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,137.46280	5,234.075	27.22	0.9915	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,481.22080	2,384.191	20.34	0.9749	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.72080	13.291	20.34	0.0251	0.00	0	250
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			550.43950	498.056	19.64	0.4761	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			609.03950	656.656	19.64	0.5239	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,729.72980	1,636.960	18.15	0.9035	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			55.52980	62.760	18.15	0.0965	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,720.60030	1,627.886	18.13	0.9022	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			56.40030	63.686	18.13	0.0978	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,711.48250	1,618.823	18.11	0.9009	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			57.28250	64.623	18.11	0.0991	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,432.66910	1,345.397	17.92	0.8414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			104.46910	117.297	17.92	0.1586	106,740.27	910	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,256.79610	1,173.672	18.05	0.7933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			148.59610	165.572	18.05	0.2067	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,203.27500	1,121.605	18.09	0.7767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			165.07500	183.505	18.09	0.2233	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,195.73100	1,114.282	18.09	0.7743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			167.53100	186.182	18.09	0.2257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,188.21260	1,107.147	18.11	0.7718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			170.01260	189.047	18.11	0.2282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,165.80960	1,085.913	18.14	0.7642	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			177.60960	197.813	18.14	0.2358	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,158.39230	1,078.894	18.16	0.7617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			180.19230	200.794	18.16	0.2383	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,052.38310	977.147	18.35	0.7224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			224.18310	249.047	18.35	0.2776	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			922.60950	851.985	18.62	0.6677	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			294.40950	323.885	18.62	0.3323	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			892.03450	822.587	18.68	0.6538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			313.83450	344.487	18.68	0.3462	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			880.01510	811.038	18.71	0.6482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			321.81510	352.938	18.71	0.3518	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			750.38030	686.878	19.01	0.5836	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			422.18030	458.778	19.01	0.4164	0.00	0	88,390
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			708.95470	647.359	19.11	0.5612	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			460.75470	499.259	19.11	0.4388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			703.90890	642.550	19.13	0.5584	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			465.70890	504.450	19.13	0.4416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			698.88900	637.771	19.14	0.5557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			470.68900	509.671	19.14	0.4443	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			688.93860	628.294	19.16	0.5501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			480.73860	520.194	19.16	0.4499	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			659.77490	600.555	19.24	0.5335	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			511.57490	552.455	19.24	0.4665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			650.28090	591.532	19.27	0.5280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			522.08090	563.432	19.27	0.4720	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			636.24970	578.208	19.31	0.5198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			538.04970	580.108	19.31	0.4802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			627.03650	569.466	19.33	0.5144	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			548.83650	591.366	19.33	0.4856	0.00	0	1,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			604.48950	548.906	19.43	0.5009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			576.28950	620.806	19.43	0.4991	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			586.94300	532.946	19.50	0.4902	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			598.74300	644.846	19.50	0.5098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			542.35880	491.226	19.71	0.4616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			664.15880	713.126	19.71	0.5384	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			523.20540	473.283	19.80	0.4489	236,641.70	500	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			695.00540	745.183	19.80	0.5511	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			476.33470	429.483	20.04	0.4168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			778.13470	831.383	20.04	0.5832	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			466.09630	419.938	20.09	0.4097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			797.89630	851.838	20.09	0.5903	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			0.00000	410.596	20.15	0.4026	5,871,524.23	14,300	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			0.00000	872.496	20.15	0.5974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			452.77730	407.526	20.17	0.4002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			824.57730	879.426	20.17	0.5998	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			421.06380	378.633	20.38	0.3775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			892.86380	950.533	20.38	0.6225	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			403.38770	362.298	20.50	0.3644	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			935.18770	994.199	20.50	0.6356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			389.23370	349.236	20.60	0.3537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			971.03370	1,031.136	20.60	0.6463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			370.26290	331.754	20.75	0.3392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			1,022.06290	1,083.654	20.75	0.6608	0.00	0	1,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			365.01850	326.928	20.79	0.3351	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			1,036.81850	1,098.828	20.79	0.6649	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			0.00000	303.862	20.99	0.3155	303,861.80	1,000	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			0.00000	1,175.762	20.99	0.6845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			316.61750	282.494	21.20	0.2968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,188.41750	1,254.394	21.20	0.7032	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			314.38090	280.445	21.22	0.2950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,196.18090	1,262.346	21.22	0.7050	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			274.92410	244.399	21.61	0.2625	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,346.72410	1,416.299	21.61	0.7375	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			259.92660	230.103	21.75	0.2495	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,411.72660	1,482.003	21.75	0.7505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			256.31190	226.666	21.79	0.2464	339,998.85	1,500	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,428.11190	1,498.566	21.79	0.7536	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			243.50980	215.046	21.91	0.2357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,485.30980	1,556.946	21.91	0.7643	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			224.71240	198.019	22.10	0.2196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,576.51240	1,649.919	22.10	0.7804	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			205.92050	181.047	22.30	0.2033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,677.72050	1,752.947	22.30	0.7967	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			204.43150	179.704	22.32	0.2020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,686.23150	1,761.604	22.32	0.7980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			198.58340	174.433	22.39	0.1969	174,433.50	1,000	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,720.38340	1,796.334	22.39	0.8031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			197.15020	173.142	22.41	0.1956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,728.95020	1,805.042	22.41	0.8044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			178.18640	156.090	22.65	0.1787	156,090.20	1,000	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,849.98640	1,927.990	22.65	0.8213	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			0.00000	143.955	22.84	0.1664	2,058,552.21	14,300	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			0.00000	2,025.855	22.84	0.8336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			154.40090	134.784	23.00	0.1570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			2,026.20090	2,106.684	23.00	0.8430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			142.79890	124.427	23.19	0.1462	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,124.59890	2,206.327	23.19	0.8538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			134.01200	116.598	23.34	0.1379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,205.81200	2,288.498	23.34	0.8621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			127.58580	110.884	23.46	0.1318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,269.38580	2,352.784	23.46	0.8682	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			122.34800	106.231	23.57	0.1268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,324.14800	2,408.131	23.57	0.8732	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			120.65620	104.730	23.60	0.1252	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,342.45620	2,426.630	23.60	0.8748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			109.50780	94.851	23.84	0.1145	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,471.30780	2,556.751	23.84	0.8855	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			104.36680	90.306	23.96	0.1094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,536.16680	2,622.206	23.96	0.8906	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	16.77	Call			103.65530	89.677	23.98	0.1087	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,545.45530	2,631.577	23.98	0.8913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			99.49600	86.437	24.12	0.1050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,601.29600	2,688.337	24.12	0.8950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			94.39740	82.880	24.34	0.1006	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,676.19740	2,764.780	24.34	0.8994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			92.50810	81.180	24.45	0.0986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,714.30810	2,803.080	24.45	0.9014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			92.04520	80.762	24.48	0.0980	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,723.84520	2,812.662	24.48	0.9020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			90.22640	79.125	24.59	0.0960	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,762.02640	2,851.025	24.59	0.9040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			75.01570	65.461	25.66	0.0791	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			3,136.81570	3,227.362	25.66	0.9209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			71.43850	62.255	25.97	0.0751	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,243.23850	3,334.155	25.97	0.9249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			71.12710	61.975	26.00	0.0747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,252.92710	3,343.875	26.00	0.9253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			66.70200	58.012	26.41	0.0697	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,398.50200	3,489.912	26.41	0.9303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			65.87050	57.268	26.49	0.0688	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,427.67050	3,519.168	26.49	0.9312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			65.05590	56.539	26.58	0.0678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,456.85590	3,548.439	26.58	0.9322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			58.19670	50.407	27.35	0.0601	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,729.99670	3,822.307	27.35	0.9399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			57.53470	49.816	27.43	0.0593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,759.33470	3,851.716	27.43	0.9407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			56.88550	49.236	27.51	0.0586	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,788.68550	3,881.136	27.51	0.9414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			56.03990	48.480	27.63	0.0576	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,827.83990	3,920.380	27.63	0.9424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			55.62480	48.111	27.68	0.0571	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,847.42480	3,940.011	27.68	0.9429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			48.68730	38.822	27.90	0.0471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,130.48730	4,220.722	27.90	0.9529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			47.07350	37.471	27.90	0.0457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,168.87350	4,259.371	27.90	0.9543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			32.29830	25.223	27.90	0.0323	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,594.09830	4,687.123	27.90	0.9677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			29.86420	23.229	27.90	0.0301	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,681.66420	4,775.130	27.90	0.9699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			29.34700	22.807	27.90	0.0296	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,701.14700	4,794.707	27.90	0.9704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			25.72560	19.859	27.90	0.0262	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,847.52560	4,941.759	27.90	0.9738	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			23.54790	18.097	27.90	0.0241	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,945.34790	5,039.997	27.90	0.9759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			15.71740	11.833	27.90	0.0165	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,387.51740	5,483.733	27.90	0.9835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			15.01790	11.280	27.90	0.0158	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,436.81790	5,533.180	27.90	0.9842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			14.21710	10.649	27.90	0.0150	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,496.01710	5,592.549	27.90	0.9850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			12.50260	9.304	27.90	0.0133	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,634.30260	5,731.204	27.90	0.9867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			11.08720	8.200	27.90	0.0119	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,762.88720	5,860.101	27.90	0.9881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			10.29310	7.584	27.90	0.0110	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,842.09310	5,939.484	27.90	0.9890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			9.03150	6.611	27.90	0.0098	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,980.83150	6,078.511	27.90	0.9902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			8.53710	6.231	27.90	0.0092	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			6,040.33710	6,138.131	27.90	0.9908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			5.62280	4.018	27.90	0.0062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,477.42280	6,575.918	27.90	0.9938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			5.10800	3.632	27.90	0.0057	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,576.90800	6,675.532	27.90	0.9943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			4.63840	3.282	27.90	0.0051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,676.43840	6,775.182	27.90	0.9949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			3.67420	2.569	27.90	0.0041	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,915.47420	7,014.469	27.90	0.9959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			3.46500	2.416	27.90	0.0039	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,975.26500	7,074.316	27.90	0.9961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.61850	0.395	27.90	0.0007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,682.41850	8,782.295	27.90	0.9993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,873.69470	1,777.852	17.92	0.9214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			45.49470	49.752	17.92	0.0786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,790.15780	1,694.444	17.72	0.9119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			51.95780	56.344	17.72	0.0881	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00880	0.005	27.90	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,611.80880	12,711.905	27.90	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,543.35630	2,446.239	19.46	0.9693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.15630	18.139	19.46	0.0307	0.00	0	250
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			219.04910	194.770	22.60	0.1958	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,990.84910	2,067.370	22.60	0.8042	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			878.43130	813.437	18.80	0.6092	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			430.23130	466.037	18.80	0.3908	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			847.04110	784.706	18.96	0.5782	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			515.14110	554.006	18.96	0.4218	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			294.49090	264.629	22.04	0.2447	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,752.59090	1,823.929	22.04	0.7553	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			101.18900	87.943	26.85	0.0761	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,917.58900	5,006.943	26.85	0.9239	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			249.49930	225.569	23.20	0.1857	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,685.89930	2,764.569	23.20	0.8143	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			216.44920	195.148	23.62	0.1630	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,962.84920	3,044.148	23.62	0.8370	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			29.84690	24.933	26.85	0.0253	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,886.24690	6,983.933	26.85	0.9747	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			149.86280	135.990	26.06	0.1125	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			4,026.26280	4,114.990	26.06	0.8875	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			125.67920	110.000	26.85	0.0920	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,562.07920	4,649.000	26.85	0.9080	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,410.75840	2,319.143	16.95	0.9287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			47.15840	58.143	16.95	0.0713	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,741.66200	1,658.140	17.86	0.8157	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			178.06200	197.140	17.86	0.1843	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,217.98620	1,144.632	18.32	0.6740	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			404.38620	433.632	18.32	0.3260	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			582.07100	537.081	20.55	0.3898	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,248.47100	1,306.081	20.55	0.6102	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			546.12090	503.488	20.77	0.3697	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,342.52090	1,402.488	20.77	0.6303	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1,024.13320	958.937	18.82	0.6008	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			560.53320	597.937	18.82	0.3992	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			777.34330	722.504	19.64	0.4910	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			863.74330	911.504	19.64	0.5090	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			280.48910	254.182	22.85	0.2064	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,466.88910	2,543.182	22.85	0.7936	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			551.44110	508.500	20.74	0.3728	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,327.84110	1,387.500	20.74	0.6272	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			548.77390	505.989	20.76	0.3712	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,335.17390	1,394.989	20.76	0.6288	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			150.27400	136.367	26.04	0.1128	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			4,016.67400	4,105.367	26.04	0.8872	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			463.95640	426.252	21.35	0.3216	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,600.35640	1,665.252	21.35	0.6784	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			455.24790	418.089	21.42	0.3164	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,631.64790	1,697.089	21.42	0.6836	0.00	0	3,200
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,212.39060	1,143.301	18.58	0.6419	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			514.49060	548.501	18.58	0.3581	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			311.28030	284.549	22.99	0.2118	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,683.38030	2,759.749	22.99	0.7882	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			391.77410	360.172	22.43	0.2531	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,377.37410	2,449.172	22.43	0.7469	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,177.69050	1,110.505	18.74	0.6180	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			593.29050	629.505	18.74	0.3820	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	19/06/2017	Foreign Exchange Option	14.89	Call			1,007.89060	949.988	19.70	0.5106	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,058.59060	1,105.288	19.70	0.4894	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			799.11140	749.770	20.52	0.4250	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,459.81140	1,515.070	20.52	0.5750	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			793.12930	744.149	20.55	0.4224	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,473.82930	1,529.449	20.55	0.5776	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			790.15460	741.357	20.56	0.4211	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,480.85460	1,536.657	20.56	0.5789	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,298.01060	1,230.310	18.80	0.6153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			688.71060	725.610	18.80	0.3847	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			607.05520	567.282	21.61	0.3367	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			2,027.75520	2,092.582	21.61	0.6633	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			513.05510	477.644	22.20	0.2910	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,403.75510	2,472.944	22.20	0.7090	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			796.11660	746.953	20.53	0.4237	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,466.81660	1,522.253	20.53	0.5763	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			326.08450	304.282	24.24	0.1926	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,636.78450	3,719.582	24.24	0.8074	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			290.15740	270.719	25.15	0.1707	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,100.85740	4,186.019	25.15	0.8293	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			720.62990	675.377	20.92	0.3901	3,012,181.42	4,460	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,661.32990	1,720.677	20.92	0.6099	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,359.09830	1,289.499	18.63	0.6352	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			629.79830	664.799	18.63	0.3648	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			213.18080	193.476	26.15	0.1260	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			5,083.88080	5,168.776	26.15	0.8740	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			0.00000	311.917	24.05	0.1976	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			0.00000	3,627.217	24.05	0.8024	725,443.34	200	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,077.95780	1,990.643	17.63	0.8114	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			238.65780	255.943	17.63	0.1886	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			0.00000	1,444.290	18.37	0.6815	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			0.00000	539.589	18.37	0.3185	1,284,223.01	2,380	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,529.26850	1,453.057	18.46	0.6678	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			574.36850	603.357	18.46	0.3322	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			384.01030	361.233	23.79	0.2168	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,459.11030	3,541.533	23.79	0.7832	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,571.60580	2,473.670	17.16	0.8462	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			216.90580	226.570	17.16	0.1538	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,884.21510	1,801.507	18.34	0.7123	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			529.51510	554.407	18.34	0.2877	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			618.11970	582.305	22.67	0.2992	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,893.41970	2,965.205	22.67	0.7008	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			619.82310	583.915	22.66	0.2999	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,885.12310	2,956.815	22.66	0.7001	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			616.42250	580.705	22.68	0.2984	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,901.72250	2,973.605	22.68	0.7016	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			895.40980	861.762	22.68	0.3663	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,753.20980	2,824.462	22.68	0.6337	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			893.28070	859.746	22.69	0.3656	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,761.08070	2,832.446	22.69	0.6344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,237.59990	1,186.407	21.21	0.4774	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,795.39990	1,849.107	21.21	0.5226	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			897.55220	863.784	22.67	0.3670	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,745.35220	2,816.484	22.67	0.6330	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,119.57260	1,092.875	22.90	0.4023	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,839.77260	2,915.475	22.90	0.5977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,117.23540	1,090.670	22.91	0.4016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,847.43540	2,923.270	22.91	0.5984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,121.91630	1,095.093	22.89	0.4030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,832.11630	2,907.693	22.89	0.5970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,344.97630	1,326.343	23.05	0.4326	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,917.67630	2,998.843	23.05	0.5674	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,342.45020	1,323.968	23.06	0.4319	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,925.15020	3,006.468	23.06	0.5681	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,339.93050	1,321.599	23.07	0.4313	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,932.63050	3,014.099	23.07	0.5687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,085.94030	2,968.811	18.96	0.7771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			608.64030	591.311	18.96	0.2229	0.00	0	70,530
Total \$ / R Option												31,046,022.53	121,550	2,136,402
Total \$ / R												3,145,498,738.23	342,667	2,957,013
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			13.98270		14.08090			0.0000	1,132,598.70	81	426
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.22810		14.32820			0.0000	569,124.00	40	330
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.46100		14.56360			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.73470		14.83930			0.0000	0.00	0	3
Total \$ / R MAXI Future												1,701,722.70	121	812
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			1,723.10940	938.294	22.93	0.0420	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			92,633.10940	101,668.294	22.93	0.9580	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,681.62800	914.483	23.00	0.0410	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			93,591.62800	102,644.483	23.00	0.9590	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			1,641.26740	891.367	23.07	0.0400	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			94,551.26740	103,621.367	23.07	0.9600	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			36,769.95230	32,902.248	20.76	0.3370	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			102,949.95230	109,092.248	20.76	0.6630	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			36,505.26340	32,659.593	20.78	0.3350	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			103,685.26340	109,849.593	20.78	0.6650	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			36,242.49740	32,418.766	20.80	0.3330	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			104,422.49740	110,608.766	20.80	0.6670	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			268,589.92540	276,456.886	23.20	0.8143	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			24,834.22330	22,450.350	23.21	0.1849	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	Put		269,474.22330	277,350.350	23.21	0.8151		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call		25,065.96230	22,663.734	23.18	0.1864		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put		267,705.96230	275,563.734	23.18	0.8136		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call		24,949.92540	22,556.886	23.20	0.1857		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Call		58,399.95600	54,463.559	21.75	0.3254		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put		211,469.95600	217,993.559	21.75	0.6746		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Call		58,187.64130	54,262.870	21.76	0.3244		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Put		212,257.64130	218,792.870	21.76	0.6756		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call		57,976.70700	54,063.050	21.78	0.3234		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put		213,046.70700	219,593.050	21.78	0.6766		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,701,722.70	121	812
£ / R	On	08/09/2016	Foreign Exchange Future			18.56950		18.77720		0.0000		227,736,348.00	12,264	0
£ / R	On	19/09/2016	Foreign Exchange Future			18.62200		18.81180		0.0000		30,465,592.00	1,636	47,615
£ / R	On	05/10/2016	Foreign Exchange Future			18.68640		18.87250		0.0000		0.00	0	112
£ / R	On	27/10/2016	Foreign Exchange Future			18.77330		18.96630		0.0000		0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			18.98210		19.17850		0.0000		7,592,840.00	400	20,236
£ / R	On	13/03/2017	Foreign Exchange Future			19.32870		19.52920		0.0000		0.00	0	3,586
£ / R	On	25/04/2017	Foreign Exchange Future			19.50970		19.71200		0.0000		0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			19.73870		19.94300		0.0000		0.00	0	12,525
£ / R	On	18/12/2017	Foreign Exchange Future			20.63470		20.84170		0.0000		0.00	0	0
Total £ / R Future												265,794,780.00	14,300	84,188
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		7,072.80000	7,280.500	12.33	1.0000		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		3,472.80000	3,680.500	12.33	1.0000		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		0.00000	0.000	12.33	0.0000		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		3,482.80000	3,690.500	12.33	1.0000		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		0.00000	0.000	12.33	0.0000		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		3,492.80000	3,700.500	12.33	1.0000		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		0.00000	0.000	12.33	0.0000		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		0.00020	0.000	12.33	0.0000		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		2,422.80020	2,630.500	12.33	1.0000		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		0.00000	0.000	12.33	0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call		206.85570	115.640	17.56	0.3189		0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put		295.05570	393.640	17.56	0.6811		0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call		19.36500	8.475	19.68	0.0342		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put		1,037.56500	1,216.475	19.68	0.9658		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call		5.77490	2.473	23.60	0.0097		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put		1,703.97490	1,890.473	23.60	0.9903		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		0.12760	0.125	36.00	0.0004		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		4,178.32760	4,368.125	36.00	0.9996		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call		0.23970	0.317	42.97	0.0009		0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put		4,788.43970	4,978.317	42.97	0.9991		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call		0.28320	0.068	27.10	0.0003		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	21.90	Put			3,088.48320	3,278.068	27.10	0.9997	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			0.08030	0.045	30.39	0.0002	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,688.28030	3,878.045	30.39	0.9998	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.10420	0.093	49.84	0.0002	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,488.30420	6,678.093	49.84	0.9998	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			0.12900	0.127	36.11	0.0004	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,188.32900	4,378.127	36.11	0.9996	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			0.13050	0.129	36.23	0.0004	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,198.33050	4,388.129	36.23	0.9996	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			1,028.25760	858.956	17.64	0.8152	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			75.75760	92.556	17.64	0.1848	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			416.65690	330.740	18.88	0.3800	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			670.35690	777.440	18.88	0.6200	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			72.47980	51.421	20.74	0.0598	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,543.97980	3,719.322	20.74	0.9402	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			14.45870	12.455	28.76	0.0130	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,775.95870	7,970.355	28.76	0.9870	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			73.61790	52.305	20.74	0.0607	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			407.27820	457.283	17.93	0.3556	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,886.56410	4,073.879	21.68	0.9476	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			54.91720	53.865	27.75	0.0490	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,336.41720	5,531.765	27.75	0.9510	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,151.97870	1,962.803	17.43	0.8771	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			103.47870	110.703	17.43	0.1229	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,175.77820	1,029.383	17.93	0.6444	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,525.11790	3,700.205	20.74	0.9393	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			73.04600	51.861	20.74	0.0603	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,534.54600	3,709.761	20.74	0.9397	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			185.09410	142.479	20.32	0.1430	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,416.59410	2,570.379	20.32	0.8570	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			55.06410	45.979	21.68	0.0524	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			176.59900	147.532	21.97	0.1079	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,407.39900	4,578.832	21.97	0.8921	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			178.03290	148.776	21.95	0.1087	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,388.83290	4,560.076	21.95	0.8913	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			177.31430	148.153	21.96	0.1083	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,398.11430	4,569.453	21.96	0.8917	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			255.68710	223.482	22.16	0.1384	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,523.68710	4,693.782	22.16	0.8616	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			4,097.00000	4,301.300		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			4,077.00000	4,281.300		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			4,087.00000	4,291.300		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			758.35810	705.955	22.34	0.2549	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,076.65810	5,231.255	22.34	0.7451	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			760.45400	707.851	22.32	0.2556	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,058.75400	5,213.151	22.32	0.7444	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			759.40460	706.898	22.33	0.2552	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,067.70460	5,222.198	22.33	0.7448	0.00	0	0
Total £ / R Option												0.00	0	18,755
Total £ / R												265,794,780.00	14,300	102,943
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13756		0.13850			0.0000	6,877.95	50	18,294
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14056		0.14153			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14344		0.14445			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14687		0.14791			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15015		0.15124			0.0000	0.00	0	0
Total ¥ / R Future												6,877.95	50	23,254
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,849.90060	2,755.901	29.52	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00060	0.001	29.52	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,849.90930	1,755.912	21.26	0.9999	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.00930	0.012	21.26	0.0001	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			852.84620	760.357	17.17	0.9720	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			2.94620	4.457	17.17	0.0280	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	23.54	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,846.70000	26,944.400	23.54	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	23.54	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,846.70000	27,944.400	23.54	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	23.54	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,846.70000	28,944.400	23.54	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			571.00150	525.312	19.44	0.4002	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,126.40150	1,181.312	19.44	0.5998	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			317.57160	286.572	20.33	0.2482	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,872.97160	1,942.572	20.33	0.7518	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			992.17340	930.468	18.50	0.5987	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			547.57340	586.468	18.50	0.4013	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			942.26350	887.514	19.87	0.4870	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,151.56350	1,200.214	19.87	0.5130	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			615.71860	572.399	20.55	0.3513	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,825.01860	1,885.099	20.55	0.6487	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			397.81480	363.977	21.16	0.2450	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,607.11480	2,676.677	21.16	0.7550	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,313.85870	1,253.187	20.56	0.5434	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,190.15870	1,237.887	20.56	0.4566	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			936.43990	884.954	21.08	0.4245	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,812.73990	1,869.654	21.08	0.5755	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			663.24430	620.254	21.60	0.3236	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,539.54430	2,604.954	21.60	0.6764	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												6,877.95	50	23,254
€ / R	On	19/09/2016	Foreign Exchange Future			15.76380		15.83580			0.0000	12,768,678.00	810	35,278
€ / R	On	30/09/2016	Foreign Exchange Future			15.80240		15.87330			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.02200		16.09710			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.10170		16.17840			0.0000	0.00	0	23,484
€ / R	On	13/03/2017	Foreign Exchange Future			16.42940		16.50870			0.0000	0.00	0	5,010
€ / R	On	19/06/2017	Foreign Exchange Future			16.81820		16.90000			0.0000	0.00	0	77,297
€ / R	On	18/09/2017	Foreign Exchange Future			17.19010		17.27500			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.62660		17.70740			0.0000	0.00	0	0
Total € / R Future												12,768,678.00	810	141,603
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,175.67290	1,242.578	22.44	0.9725	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			882.96500	812.609	17.80	0.9563	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			7.16500	8.810	17.80	0.0437	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			223.19430	170.604	17.64	0.4680	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			197.39430	216.804	17.64	0.5320	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			6.84470	8.150	17.90	0.0407	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			892.80270	822.164	17.80	0.9582	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			7.00270	8.365	17.80	0.0418	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			24.59390	14.393	20.68	0.0599	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			868.79390	930.593	20.68	0.9401	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			11.47290	6.378	22.44	0.0275	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			971.65720	900.631	18.56	0.9662	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			5.85720	6.831	18.56	0.0338	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			902.64470	831.950	17.90	0.9593	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			40.79570	27.293	20.31	0.0783	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,147.49570	1,204.893	20.31	0.9217	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			496.77730	456.599	18.44	0.4554	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			639.67730	674.599	18.44	0.5446	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			8.88830	7.648	24.72	0.0111	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			826.49480	865.498	18.83	0.5776	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,185.05680	1,232.627	19.63	0.6833	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			381.77340	350.773	19.45	0.3375	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,103.37340	1,149.073	19.45	0.6625	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			24.37760	21.650	24.55	0.0282	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,645.97760	4,719.950	24.55	0.9718	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,177.53190	1,224.945	19.61	0.6815	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			353.45680	324.327	19.63	0.3167	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,730.48830	5,805.948	24.72	0.9889	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			541.03680	501.550	18.67	0.4457	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			762.63680	799.850	18.67	0.5543	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			504.89480	467.198	18.83	0.4224	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			358.42750	328.983	19.59	0.3204	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	16.99	Put			1,170.02750	1,217.283	19.59	0.6796	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			355.93190	326.645	19.61	0.3185	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			312.19540	289.774	21.19	0.2187	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,493.49540	2,550.374	21.19	0.7813	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			310.74830	288.415	21.20	0.2178	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,502.04830	2,559.015	21.20	0.7822	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			309.30860	287.060	21.21	0.2169	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,510.60860	2,567.660	21.21	0.7831	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			507.69640	481.099	21.29	0.2724	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,787.69640	2,842.899	21.29	0.7276	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			506.04990	479.536	21.30	0.2716	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,796.04990	2,851.336	21.30	0.7284	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			504.40990	477.984	21.32	0.2708	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,804.40990	2,859.785	21.32	0.7292	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			718.87120	686.470	21.25	0.3190	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,913.87120	2,966.370	21.25	0.6810	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			716.99750	684.687	21.26	0.3183	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,921.99750	2,974.587	21.26	0.6817	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			720.74470	688.259	21.24	0.3197	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,905.74470	2,958.159	21.24	0.6803	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,809.09340	1,835.422	19.98	0.4989	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,453.53120	1,398.863	19.96	0.5030	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,796.13120	1,822.263	19.96	0.4970	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,450.00750	1,395.438	19.97	0.5021	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,802.60750	1,828.838	19.97	0.4979	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,446.49340	1,392.022	19.98	0.5011	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												12,768,678.00	810	187,975
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.74090		10.80650			0.0000	30,676,010.40	2,856	11,807
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.90460		10.97120			0.0000	0.00	0	1,735
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.06230		11.12990			0.0000	0.00	0	3,405
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.24730		11.31680			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.42560		11.49750			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.66270		11.73310			0.0000	0.00	0	0
Total AU\$ / R Future												30,676,010.40	2,856	16,947
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			619.98810	555.843	17.24	0.9620	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			3.48810	4.943	17.24	0.0380	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			610.14080	546.124	17.15	0.9600	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			3.64080	5.224	17.15	0.0400	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			600.30090	536.454	17.08	0.9576	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			3.80090	5.554	17.08	0.0424	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			200.39520	220.841	14.09	0.3758	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			503.88440	457.191	14.08	0.6338	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	19/12/2016	Foreign Exchange Option	10.66	Put			192.68440	212.590	14.08	0.3662	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			497.71450	451.291	14.09	0.6290	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			196.51450	216.691	14.09	0.3710	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			491.59520	445.441	14.09	0.6242	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,043.83000	1,087.979	15.90	0.7359	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			217.64840	193.831	15.86	0.2683	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,027.74840	1,071.531	15.86	0.7317	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			215.67970	192.045	15.88	0.2662	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,035.77970	1,079.745	15.88	0.7338	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			213.73000	190.279	15.90	0.2641	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			359.76460	332.788	16.06	0.3388	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,092.96460	1,135.488	16.06	0.6612	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			357.36770	330.541	16.08	0.3369	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,100.56770	1,143.241	16.08	0.6631	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			354.99220	328.312	16.10	0.3350	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,108.19220	1,151.012	16.10	0.6650	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,159.28360	1,201.679	16.23	0.6185	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			484.11610	454.747	16.24	0.3798	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,166.61610	1,209.147	16.24	0.6202	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			481.46040	452.236	16.26	0.3781	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,173.96040	1,216.636	16.26	0.6219	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			486.78360	457.279	16.23	0.3815	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			794.77940	758.251	16.28	0.4967	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			941.67940	975.551	16.28	0.5033	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			802.45720	765.579	16.26	0.5002	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			929.35720	962.879	16.26	0.4998	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			798.60920	761.904	16.27	0.4984	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			935.50920	969.204	16.27	0.5016	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												30,676,010.40	2,856	16,947
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.83540		10.91450			0.0000	0.00	0	4,340
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.03130		11.11180			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.21800		11.29960			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.43760		11.52030			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			0.53400	0.175	25.34	0.0013	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,466.03400	1,544.775	25.34	0.9987	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.51670	0.169	25.40	0.0013	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,476.01670	1,554.769	25.40	0.9987	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.50000	0.162	25.45	0.0012	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,486.00000	1,564.762	25.45	0.9988	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			62.18920	51.664	18.30	0.1053	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,460.38920	1,530.364	18.30	0.8947	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	19/12/2016	Foreign Exchange Option	12.52	Call			61.38750	50.968	18.32	0.1040	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,469.58750	1,539.668	18.32	0.8960	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			60.59650	50.281	18.34	0.1028	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,478.79650	1,548.981	18.34	0.8972	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			147.22010	129.328	17.89	0.1771	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,577.62010	1,641.328	17.89	0.8229	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			145.98920	128.222	17.90	0.1758	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,586.38920	1,650.222	17.90	0.8242	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			144.76950	127.123	17.92	0.1744	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,595.16950	1,659.123	17.92	0.8256	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			557.82050	516.148	16.01	0.4569	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			767.52050	808.548	16.01	0.5431	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			554.21310	512.720	16.02	0.4546	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			773.91310	815.120	16.02	0.5454	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			550.62880	509.315	16.04	0.4523	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			780.32880	821.715	16.04	0.5477	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			493.49730		502.68280			0.0000	0.00	0	20,000
Total CF CANDO CAGZ Future												0.00	0	20,000
Total CF CANDO CAGZ												0.00	0	20,000
CF CANDCO	On	03/10/2016	Foreign Exchange Future			39.31920		37.00000			0.0000	1,179,576,000.00	30,000	30,000
Total CF CANDO CAHA Future												1,179,576,000.00	30,000	30,000
Total CF CANDO CAHA												1,179,576,000.00	30,000	30,000
CHF / R	On	19/09/2016	Foreign Exchange Future			14.42920		14.53520			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.75860		14.86860			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.07780		15.19090			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.45610		15.57180			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			1.33690	0.614	28.95	0.0029	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			2,066.13690	2,171.414	28.95	0.9971	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			1.31280	0.601	29.00	0.0028	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,076.11280	2,181.401	29.00	0.9972	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			1.28920	0.589	29.05	0.0027	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,086.08920	2,191.389	29.05	0.9973	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			156.90230	132.617	21.75	0.1570	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,968.30230	2,054.017	21.75	0.8430	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			155.67540	131.537	21.76	0.1559	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,977.07540	2,062.937	21.76	0.8441	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	19/12/2016	Foreign Exchange Option	16.70	Call			154.45820	130.465	21.77	0.1548	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,985.85820	2,071.865	21.77	0.8452	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			329.70710	295.402	21.63	0.2338	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,208.80710	2,287.602	21.63	0.7662	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			332.91420	298.358	21.61	0.2358	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,192.01420	2,270.558	21.61	0.7642	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			331.30470	296.876	21.62	0.2348	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,200.40470	2,279.076	21.62	0.7652	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			950.33510	889.903	19.70	0.4740	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,248.53510	1,303.803	19.70	0.5260	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			946.79930	886.522	19.71	0.4726	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,254.99930	1,310.422	19.71	0.5274	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			943.27750	883.149	19.72	0.4712	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,261.47750	1,317.049	19.72	0.5288	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			2.09350		2.10990			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.11860		2.13600			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.14310		2.16150			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.17230		2.19150			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			0.90600	0.236	29.29	0.0008	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,501.90600	3,665.236	29.29	0.9992	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			0.81470	0.204	29.63	0.0007	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,601.81470	3,765.204	29.63	0.9993	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1.01050	0.274	28.95	0.0010	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,402.01050	3,565.274	28.95	0.9990	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			106.35420	89.950	19.82	0.0910	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,246.35420	3,403.950	19.82	0.9090	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			99.58970	84.356	19.91	0.0859	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,339.58970	3,498.356	19.91	0.9141	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			93.26280	79.124	20.01	0.0810	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,433.26280	3,593.124	20.01	0.9190	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			261.63800	226.908	19.07	0.1576	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,446.63800	3,595.908	19.07	0.8424	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			250.79190	217.262	19.15	0.1516	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,535.79190	3,686.262	19.15	0.8484	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			240.43150	208.056	19.22	0.1459	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,625.43150	3,777.056	19.22	0.8541	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,671.46320	1,771.301	18.14	0.5445	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,150.02300	1,059.361	18.19	0.4448	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,735.02300	1,836.361	18.19	0.5552	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,114.63290	1,026.588	18.26	0.4344	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,799.63290	1,903.588	18.26	0.5656	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,186.46320	1,094.301	18.14	0.4555	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			2.11250		2.13000			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			717.85380	623.457	16.61	0.4975	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			617.85380	698.457	16.61	0.5025	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			672.49460	582.339	16.72	0.4739	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			672.49460	757.339	16.72	0.5261	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			765.65550	666.964	16.50	0.5216	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			565.65550	641.964	16.50	0.4784	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			2.11960		2.12810			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.16590		2.17500			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.21020		2.21950			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			3.17490	1.461	26.49	0.0048	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,622.17490	2,705.461	26.49	0.9952	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			2.64540	1.238	26.83	0.0041	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,721.64540	2,805.238	26.83	0.9959	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			2.20640	1.052	27.18	0.0035	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,821.20640	2,905.052	27.18	0.9965	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			3,152.70060	3,231.151	18.73	0.9063	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			96.22380	84.333	18.82	0.0882	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,246.22380	3,325.333	18.82	0.9118	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			109.63170	96.387	18.63	0.0995	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,059.63170	3,137.387	18.63	0.9005	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			102.70060	90.151	18.73	0.0937	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			850.74810	795.551	16.12	0.4459	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,255.74810	1,293.551	16.12	0.5541	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			814.70940	760.907	16.19	0.4313	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,319.70940	1,358.907	16.19	0.5687	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			780.08450	727.655	16.27	0.4170	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,385.08450	1,425.655	16.27	0.5830	0.00	0	0
Total DKK / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.80280		1.81590			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.83610		1.84950			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.86730		1.88120			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.90330		1.91770			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			1.17380	0.553	32.00	0.0019	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			3,042.17380	3,172.553	32.00	0.9981	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1.04950	0.496	32.52	0.0017	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			3,142.04950	3,272.496	32.52	0.9983	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			0.94180	0.447	33.05	0.0015	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,241.94180	3,372.447	33.05	0.9985	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			165.77830	145.118	23.28	0.1342	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,870.77830	2,984.118	23.28	0.8658	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			156.96810	137.276	23.41	0.1276	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,961.96810	3,076.276	23.41	0.8724	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			148.67520	129.903	23.55	0.1214	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			3,053.67520	3,168.903	23.55	0.8786	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			387.58110	350.418	22.43	0.2203	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,975.58110	3,077.418	22.43	0.7797	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			373.59310	337.833	22.55	0.2132	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			3,061.59310	3,164.833	22.55	0.7868	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			360.18210	325.782	22.67	0.2064	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,148.18210	3,252.782	22.67	0.7936	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,149.16830	1,075.527	19.74	0.4675	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,572.16830	1,642.527	19.74	0.5325	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,115.45040	1,043.416	19.85	0.4565	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,638.45040	1,710.416	19.85	0.5435	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,082.83220	1,012.372	19.96	0.4457	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,705.83220	1,779.372	19.96	0.5543	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			0.13780		0.13870			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13760		0.13880			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13780		0.13900			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13790		0.13900			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			10.38770		10.49230			0.0000	0.00	0	100
NZ\$/ R	On	19/12/2016	Foreign Exchange Future			10.53240		10.63820			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
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.67410		10.78140			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.84260		10.95120			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	100
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,033.29210	928.465	21.63	0.9940	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			0.99210	0.765	21.63	0.0060	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,023.31830	918.499	21.52	0.9937	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			1.01830	0.799	21.52	0.0063	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,013.34550	908.535	21.41	0.9934	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			1.04550	0.835	21.41	0.0066	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			262.61540	223.208	15.97	0.3784	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			474.41540	540.808	15.97	0.6216	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			259.23700	220.238	15.99	0.3745	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			481.03700	547.838	15.99	0.6255	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			255.89620	217.302	16.01	0.3706	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			487.69620	554.902	16.01	0.6294	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			349.86690	310.051	16.06	0.3853	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			678.46690	745.951	16.06	0.6147	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			356.42360	315.967	16.03	0.3910	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			665.02360	731.867	16.03	0.6090	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			353.12940	312.997	16.05	0.3881	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			671.72940	738.897	16.05	0.6119	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			625.43160	569.959	16.36	0.4990	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			634.23160	687.359	16.36	0.5010	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			634.01610	577.919	16.33	0.5040	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			622.81610	675.319	16.33	0.4960	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			629.61860	573.843	16.34	0.5015	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			628.41860	681.243	16.34	0.4985	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			1.32520		1.33020			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.34060		1.34550			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.35500		1.35990			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.36860		1.37590			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			698.00000	748.000		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			798.00000	848.000		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			898.00000	948.000		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

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	19/12/2016	Foreign Exchange Option	1.40	Put			545.00000	594.000		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			645.00000	694.000		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			745.00000	794.000		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			601.00000	650.000		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			701.00000	750.000		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			801.00000	850.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			41.00000	114.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			141.00000	214.000		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			241.00000	314.000		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			1.33180		1.33600			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.33410		1.33850			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.33660		1.34100			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.33960		1.34390			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			1.12740		1.12460			0.0000	0.00	0	13,286
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13170		1.12910			0.0000	14,712.10	13	13
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13610		1.13360			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.14140		1.13890			0.0000	0.00	0	0
Total QUANTO € / \$ Future												14,712.10	13	13,299
Total QUANTO € / \$												14,712.10	13	13,299
RAIN	On	19/09/2016	Foreign Exchange Future			24,546.97000		24,706.61000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			24,994.58000		25,162.01000			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			10.38040		10.46450			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.56640		10.65090			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.74070		10.82860			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 SGD / R Future												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			1.56780	0.636	24.75	0.0046	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,157.06780	1,240.236	24.75	0.9954	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			1.51140	0.609	24.80	0.0044	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,167.01140	1,250.209	24.80	0.9956	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			1.45730	0.583	24.85	0.0042	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,176.95730	1,260.183	24.85	0.9958	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			83.14560	68.518	18.42	0.1370	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,242.24560	1,312.118	18.42	0.8630	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			82.02670	67.559	18.44	0.1353	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,251.12670	1,321.159	18.44	0.8647	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			80.92270	66.615	18.45	0.1337	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,260.02270	1,330.215	18.45	0.8663	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			430.83520	388.408	16.27	0.4446	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			592.23520	637.708	16.27	0.5554	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			427.13670	384.949	16.29	0.4416	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			598.53670	644.249	16.29	0.5584	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			423.46500	381.516	16.31	0.4386	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			604.86500	650.816	16.31	0.5614	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			4.74080		4.78980			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.73520		4.78370			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.73360		4.78100			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			1.02400	0.429	24.42	0.0067	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			481.22400	529.629	24.42	0.9933	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			1.15260	0.521	24.19	0.0080	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			461.35260	509.721	24.19	0.9920	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			1.08590	0.473	24.30	0.0073	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			471.28590	519.673	24.30	0.9927	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			26.28670	20.005	16.25	0.1063	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			532.58670	574.805	16.25	0.8937	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			25.35090	19.285	16.29	0.1029	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			541.65090	584.085	16.29	0.8971	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			24.46990	18.590	16.33	0.0996	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			550.76990	593.390	16.33	0.9004	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			166.21800	144.444	14.75	0.4217	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			245.21800	270.844	14.75	0.5783	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			162.43150	140.968	14.77	0.4142	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			251.43150	277.368	14.77	0.5858	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			158.71740	137.561	14.79	0.4069	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			257.71740	283.961	14.79	0.5931	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			1.35720		1.38110			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.32340		1.32980			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.28650		1.28620			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.24420		1.24610			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												4,604,991,496.85	269,267	1,158,713
Total Options												31,046,022.53	121,550	2,201,529
Grand Total:												4,636,037,519.38	390,817	3,360,242