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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/09/2016 Foreign Exchange Future			14.30470		14.43870			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.31050		14.44730			0.0000	972,684,685.00	67,970	218,901
\$ / R On 22/09/2016 Foreign Exchange Future			14.31880		14.45580			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.33270		14.47000			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.33550		14.47280			0.0000	0.00	0	1,050
\$ / R On 29/09/2016 Foreign Exchange Future			14.33830		14.47560			0.0000	143,383,000.00	10,000	12,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.34110		14.47840			0.0000	0.00	0	2,856
\$ / R On 03/10/2016 Foreign Exchange Future			14.34940		14.48690			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			14.35220		14.48970			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			14.35500		14.49260			0.0000	0.00	0	56
\$ / R On 10/10/2016 Foreign Exchange Future			14.36890		14.50670			0.0000	0.00	0	1,700
\$ / R On 12/10/2016 Foreign Exchange Future			14.37450		14.51230			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			14.37730		14.51450			0.0000	287,546,000.00	20,000	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			14.38000		14.51800			0.0000	0.00	0	832
\$ / R On 19/10/2016 Foreign Exchange Future			14.39390		14.53200			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.41310		14.55120			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.41590		14.55390			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			14.44610		14.58410			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			14.45440		14.59240			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.47360		14.61160			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.50370		14.64190			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	12/12/2016	Foreign Exchange Future			14.54200		14.68050			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.54470		14.68330			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.54740		14.68600			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.56110		14.70030			0.0000	1,299,650,980.50	89,255	343,407
\$ / R	On	13/01/2017	Foreign Exchange Future			14.63230		14.77220			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.66650		14.80670			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.80050		14.94180			0.0000	14,800,500.00	1,000	91,242
\$ / R	On	12/04/2017	Foreign Exchange Future			14.88580		15.02830			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.92280		15.06570			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.07910		15.22450			0.0000	0.00	0	150,181
\$ / R	On	12/07/2017	Foreign Exchange Future			15.14600		15.29220			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.34360		15.49440			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.67710		15.82360			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			16.01050		16.15290			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.34390		16.48210			0.0000	0.00	0	70
Total \$ / R Future												2,718,065,165.50	188,225	839,749
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,149.01770	1,014.788	45.36	0.9991	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			0.31770	0.088	45.36	0.0009	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,139.03690	1,004.790	45.03	0.9990	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			0.33690	0.090	45.03	0.0010	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,129.05730	994.793	44.71	0.9990	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			0.35730	0.093	44.71	0.0010	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			1,447.53100	1,310.899	29.63	0.9973	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			0.23100	0.399	29.63	0.0027	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,208.06860	1,071.937	28.26	0.9910	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			0.76860	1.437	28.26	0.0090	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,158.28360	1,022.362	27.98	0.9886	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,102.80780	5,239.596	76.65	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,552.76710	2,689.542	41.85	0.9998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			0.04240	0.089	50.88	0.0004	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,052.74240	3,189.589	50.88	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.07480	0.148	55.57	0.0006	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,252.77480	3,389.648	55.57	0.9994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.10780	0.096	76.65	0.0003	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,212.88060	2,349.610	39.94	0.9994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			0.16030	0.098	40.17	0.0006	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,252.86030	2,389.598	40.17	0.9994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			0.10020	0.062	41.06	0.0004	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,412.80020	2,549.562	41.06	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			0.06710	0.042	41.85	0.0002	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,943.11280	2,079.748	38.43	0.9986	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			0.28480	0.172	39.10	0.0010	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,062.98480	2,199.672	39.10	0.9990	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			0.19180	0.117	39.83	0.0007	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,192.89180	2,329.617	39.83	0.9993	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			0.18060	0.110	39.94	0.0006	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,584.00090	1,720.274	36.42	0.9959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			0.60210	0.360	37.76	0.0020	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,823.30210	1,959.860	37.76	0.9980	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			0.45340	0.272	38.26	0.0015	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,913.15340	2,049.772	38.26	0.9985	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			0.41280	0.248	38.43	0.0014	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,255.65450	1,391.626	34.25	0.9890	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			2.14520	1.346	35.46	0.0070	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,414.84520	1,550.846	35.46	0.9930	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			1.43420	0.853	36.25	0.0045	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,554.13420	1,690.353	36.25	0.9955	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			1.30090	0.774	36.42	0.0041	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			860.36740	994.596	29.46	0.9727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			4.62460	3.200	31.86	0.0169	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,057.32460	1,192.700	31.86	0.9831	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			3.67090	2.591	33.05	0.0135	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,156.37090	1,292.091	33.05	0.9865	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			2.95450	2.126	34.25	0.0110	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			442.28760	560.233	24.94	0.8949	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			21.84300	11.493	25.88	0.0620	0.00	0	5,650
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			574.54300	700.993	25.88	0.9380	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			10.09830	6.577	28.27	0.0354	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			762.79830	896.077	28.27	0.9646	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			7.66740	5.096	29.46	0.0273	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			321.59590	426.382	24.00	0.8269	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			64.15380	34.194	24.13	0.1623	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			336.85380	443.694	24.13	0.8377	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			55.49130	29.358	24.38	0.1424	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			368.19130	478.858	24.38	0.8576	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			39.58760	20.733	24.94	0.1051	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.52	Put			198.61850	280.848	22.87	0.7018	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			97.17160	53.490	23.37	0.2363	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			249.87160	342.990	23.37	0.7637	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			90.87030	49.705	23.50	0.2224	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			263.57030	359.205	23.50	0.7776	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			68.89590	36.882	24.00	0.1731	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			67.13290	98.853	22.17	0.3776	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			244.23700	148.897	21.50	0.5167	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			96.93700	138.397	21.50	0.4833	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			134.03760	76.560	22.75	0.3153	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			186.73760	266.060	22.75	0.6847	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.52	Call			125.91850	71.348	22.87	0.2982	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			6.98040	13.472	25.54	0.0703	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			677.53940	549.567	25.00	0.9042	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			10.23940	19.067	25.00	0.0958	0.00	0	525

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	14.00	Call			476.63230	357.586	23.52	0.7912	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			29.33230	47.086	23.52	0.2088	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			314.43290	209.353	22.17	0.6224	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			2.72750	5.341	26.78	0.0304	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			890.92940	757.635	26.44	0.9605	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			3.62940	7.135	26.44	0.0395	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			773.66520	642.835	25.67	0.9351	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			6.36520	12.335	25.67	0.0649	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			754.28040	623.972	25.54	0.9297	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			0.98360	1.862	27.98	0.0114	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,148.33320	1,012.460	27.92	0.9880	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1.03320	1.960	27.92	0.0120	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,138.38520	1,002.564	27.87	0.9874	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1.08520	2.064	27.87	0.0126	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			950.02750	815.841	26.78	0.9696	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call			357.58790	271.318	24.52	0.5978	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			101.78790	152.518	24.52	0.4022	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			158.83540	116.502	23.48	0.2969	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			378.83540	473.802	23.48	0.7031	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.84720	0.983	45.12	0.0027	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,938.04720	4,075.483	45.12	0.9973	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,672.93520	2,535.677	31.52	0.9993	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.13520	0.177	31.52	0.0007	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			987.81310	856.954	21.80	0.9234	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			15.01310	21.454	21.80	0.0766	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.87530	0.986	43.72	0.0027	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,778.07530	3,915.486	43.72	0.9973	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			860.59550	730.750	20.49	0.8893	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			24.99550	32.450	20.49	0.1107	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call			102.06080	74.423	23.95	0.1920	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put			623.66080	733.323	23.95	0.8080	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			55.53000	37.020	24.41	0.1074	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			877.13000	995.920	24.41	0.8926	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call			386.97760	304.826	21.50	0.5652	0.00	0	20,000
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put			158.57760	213.726	21.50	0.4348	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			255.16670	195.629	22.22	0.4154	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			276.76670	354.529	22.22	0.5846	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call			375.31080	296.023	20.76	0.5384	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put			188.41080	246.623	20.76	0.4616	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call			296.19510	230.388	21.20	0.4521	4,607,766.00	20,000	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put			259.29510	330.988	21.20	0.5479	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			227.93610	174.957	21.75	0.3677	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			351.03610	435.557	21.75	0.6323	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			176.97720	133.986	22.27	0.2981	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			450.07720	544.586	22.27	0.7019	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			239.47410	184.919	21.62	0.3772	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	04/10/2016	Foreign Exchange Option	14.60	Put			349.77410	432.719	21.62	0.6228	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			220.87460	169.772	21.79	0.3531	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			381.17460	467.572	21.79	0.6469	4,675,718.00	10,000	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			961.20370	832.024	19.77	0.8897	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			28.60370	37.024	19.77	0.1103	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			289.37870	229.723	21.82	0.3988	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			392.67870	470.823	21.82	0.6012	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			724.14830	615.116	20.12	0.7533	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			87.44830	116.216	20.12	0.2467	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			701.30700	593.913	20.18	0.7399	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			94.60700	125.013	20.18	0.2601	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			466.12750	380.076	20.81	0.5704	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			209.42750	261.176	20.81	0.4296	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			302.84420	241.988	21.68	0.4049	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			400.54420	477.488	21.68	0.5951	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			0.00000	310.556	21.05	0.4826	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			0.00000	373.256	21.05	0.5174	7,465,122.00	20,000	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			73.80650	55.995	24.71	0.1160	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,245.80650	1,365.995	24.71	0.8840	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			355.05330	290.831	21.05	0.4347	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			403.05330	476.931	21.05	0.5653	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			3.08090	1.555	28.57	0.0037	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,221.88090	4,358.455	28.57	0.9963	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			2.84170	1.347	28.57	0.0033	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,301.64170	4,438.247	28.57	0.9967	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,753.75370	2,615.499	23.97	0.9938	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			2.55370	2.398	23.97	0.0062	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,104.00310	982.479	18.70	0.8562	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			52.80310	69.379	18.70	0.1438	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			264.43710	217.257	21.71	0.3228	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			670.53710	761.357	21.71	0.6772	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			236.81480	193.761	21.98	0.2940	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			742.91480	837.861	21.98	0.7060	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			68.86150	53.917	24.59	0.0974	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,654.96150	1,778.017	24.59	0.9026	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,331.14410	1,203.153	18.45	0.9136	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			27.24410	37.253	18.45	0.0864	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			565.01050	479.211	19.91	0.5806	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			261.11050	313.311	19.91	0.4194	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			93.62670	75.995	25.21	0.1157	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,809.52670	1,929.895	25.21	0.8843	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			88.27590	71.533	25.33	0.1097	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,864.17590	1,985.433	25.33	0.8903	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			339.90990	288.526	22.21	0.3599	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			705.80990	792.426	22.21	0.6401	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			1,101.54520	987.769	19.59	0.7956	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			109.14520	133.370	19.59	0.2044	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			659.45300	575.181	20.60	0.5854	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			317.05300	370.781	20.60	0.4146	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			219.13270	185.335	23.25	0.2355	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,207.53270	1,311.735	23.25	0.7645	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			60.08760	48.909	26.21	0.0722	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,538.48760	2,665.309	26.21	0.9278	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,413.30780	1,289.852	19.06	0.8723	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			61.70780	76.252	19.06	0.1277	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,255.21410	1,138.795	18.91	0.8104	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			113.31410	135.095	18.91	0.1896	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			17.13410	11.843	29.54	0.0176	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,775.23410	4,908.143	29.54	0.9824	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,848.95600	2,712.135	21.72	0.9840	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			7.05600	8.435	21.72	0.0160	0.00	0	250
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			572.47770	504.762	20.91	0.4658	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			641.97770	712.762	20.91	0.5342	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			753.19730	669.974	20.21	0.5677	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			439.89730	495.274	20.21	0.4323	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,083.74910	1,950.468	19.41	0.9330	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			37.74910	43.068	19.41	0.0670	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,074.35610	1,941.136	19.39	0.9321	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			38.35610	43.736	19.39	0.0679	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,064.97160	1,931.815	19.38	0.9312	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			38.97160	44.415	19.38	0.0688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,795.23220	2,922.489	26.25	0.8946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			100.33910	89.022	26.57	0.1001	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,900.03910	3,027.922	26.57	0.8999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			99.88690	88.623	26.60	0.0997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,909.58690	3,037.523	26.60	0.9003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			93.46180	82.971	27.04	0.0931	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,053.16180	3,181.871	27.04	0.9069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			92.25370	81.909	27.13	0.0918	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,081.95370	3,210.809	27.13	0.9082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			91.07010	80.868	27.22	0.0906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,110.77010	3,239.768	27.22	0.9094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			81.10560	72.104	28.03	0.0803	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,380.80560	3,511.004	28.03	0.9197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			80.14470	71.258	28.12	0.0793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,409.84470	3,540.158	28.12	0.9207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			79.20140	70.429	28.21	0.0784	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,438.90140	3,569.329	28.21	0.9216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			77.97240	69.347	28.32	0.0771	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,477.67240	3,608.247	28.32	0.9229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			77.36920	68.817	28.38	0.0764	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,497.06920	3,627.717	28.38	0.9236	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		69.44920	61.849	29.23	0.0682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,779.14920	3,910.749	29.23	0.9318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		68.46680	60.984	29.35	0.0671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,818.16680	3,949.884	29.35	0.9329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		56.68090	45.795	29.79	0.0518	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,246.38090	4,374.695	29.79	0.9482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		52.79390	42.531	29.79	0.0486	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,332.49390	4,461.431	29.79	0.9514	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		51.96410	41.836	29.79	0.0479	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,351.66410	4,480.736	29.79	0.9521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		46.11310	36.945	29.79	0.0430	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,495.81310	4,625.845	29.79	0.9570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		42.55710	33.985	29.79	0.0400	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,592.25710	4,722.885	29.79	0.9600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		29.48270	23.198	29.79	0.0286	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		5,029.18270	5,162.098	29.79	0.9714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		28.28800	22.221	29.79	0.0275	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,077.98800	5,211.121	29.79	0.9725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		26.91420	21.100	29.79	0.0263	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,136.61420	5,270.000	29.79	0.9737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		23.94740	18.686	29.79	0.0236	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		5,273.64740	5,407.586	29.79	0.9764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		21.46950	16.680	29.79	0.0213	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		5,401.16950	5,535.580	29.79	0.9787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		20.06650	15.548	29.79	0.0200	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		5,479.76650	5,614.448	29.79	0.9800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		17.81650	13.739	29.79	0.0179	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		5,617.51650	5,752.639	29.79	0.9821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		16.92690	13.027	29.79	0.0171	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		5,676.62690	5,811.927	29.79	0.9829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		11.57410	8.775	29.79	0.0120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,111.27410	6,247.675	29.79	0.9880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		10.60480	8.012	29.79	0.0110	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		6,210.30480	6,346.912	29.79	0.9890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		9.71290	7.313	29.79	0.0102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		6,309.41290	6,446.213	29.79	0.9898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		7.85430	5.865	29.79	0.0083	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,547.55430	6,684.765	29.79	0.9917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		7.44560	5.548	29.79	0.0079	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		6,607.14560	6,744.448	29.79	0.9921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		1.54320	1.083	29.79	0.0018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		8,311.24320	8,449.983	29.79	0.9982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.03130	0.019	29.79	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,239.73130	12,378.919	29.79	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,911.62660	2,774.337	20.91	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		11.32660	13.237	20.91	0.0220	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			2,233.68770	2,098.469	19.52	0.9423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			33.38770	37.369	19.52	0.0577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			2,148.36180	2,013.527	19.34	0.9352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			38.06180	42.427	19.34	0.0648	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,767.89020	1,641.010	18.93	0.8881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			67.59020	79.909	18.93	0.1119	255,710.40	3,200	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,579.33010	1,457.021	19.09	0.8499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			99.03010	115.921	19.09	0.1501	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,521.31420	1,400.637	19.14	0.8364	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			111.01420	129.537	19.14	0.1636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,513.11050	1,392.672	19.15	0.8344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			112.81050	131.572	19.15	0.1656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,504.92610	1,384.731	19.15	0.8324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			114.62610	133.631	19.15	0.1676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,480.50300	1,361.044	19.18	0.8263	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			120.20300	139.944	19.18	0.1737	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,472.40450	1,353.196	19.18	0.8243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			122.10450	142.096	19.18	0.1757	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,353.60820	1,238.340	19.29	0.7922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			153.30820	177.240	19.29	0.2078	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,203.46590	1,095.747	19.51	0.7451	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			203.16590	234.647	19.51	0.2549	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,167.48190	1,062.241	19.58	0.7327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			217.18190	251.141	19.58	0.2673	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			1,153.61440	1,049.038	19.61	0.7276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			223.31440	257.938	19.61	0.2724	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,002.22510	905.453	19.94	0.6683	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			301.92510	344.353	19.94	0.3317	24,104.71	70	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			953.06400	859.080	20.06	0.6473	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			332.76400	377.980	20.06	0.3527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			947.04420	853.413	20.08	0.6447	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			336.74420	382.313	20.08	0.3553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			941.05530	847.774	20.09	0.6420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			340.75530	386.674	20.09	0.3580	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			929.15980	836.582	20.12	0.6367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			348.85980	395.482	20.12	0.3633	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			894.15660	803.687	20.21	0.6209	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			373.85660	422.587	20.21	0.3791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			882.71260	792.950	20.23	0.6156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			382.41260	431.850	20.23	0.3844	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			865.75880	777.056	20.28	0.6076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			395.45880	445.957	20.28	0.3924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			854.59560	766.601	20.31	0.6024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			404.29560	455.502	20.31	0.3976	22,775.08	50	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			0.00000	1,094.994	22.15	0.6434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			394.14830	346.363	22.39	0.3335	0.00	0	26,053

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	15.40	Put			1,093.84830	1,185.263	22.39	0.6665	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			373.56500	327.903	22.55	0.3187	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,153.26500	1,246.804	22.55	0.6813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			368.59680	323.450	22.60	0.3152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,168.29680	1,262.350	22.60	0.6848	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			351.73180	308.360	22.74	0.3029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,221.43180	1,317.260	22.74	0.6971	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			326.83450	286.129	22.96	0.2844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,306.53450	1,405.029	22.96	0.7156	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			301.77960	263.456	23.19	0.2653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,401.47960	1,502.356	23.19	0.7347	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			299.78390	261.613	23.21	0.2638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,409.48390	1,510.513	23.21	0.7362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			291.94860	254.368	23.28	0.2576	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,441.64860	1,543.268	23.28	0.7424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			290.02220	252.590	23.30	0.2561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,449.72220	1,551.490	23.30	0.7439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			263.73710	229.003	23.54	0.2357	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,563.43710	1,667.903	23.54	0.7643	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			244.62320	212.089	23.73	0.2208	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,654.32320	1,760.989	23.73	0.7792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			230.05950	199.230	23.89	0.2092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,729.75950	1,838.130	23.89	0.7908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			213.48380	184.627	24.08	0.1959	0.00	0	44,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,823.18380	1,933.527	24.08	0.8041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			200.86320	173.529	24.24	0.1855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,900.56320	2,012.429	24.24	0.8145	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			191.59640	165.395	24.36	0.1779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,961.29640	2,074.295	24.36	0.8221	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			184.01800	158.747	24.47	0.1716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,013.71800	2,127.647	24.47	0.8284	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			181.56180	156.598	24.50	0.1695	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,031.26180	2,145.498	24.50	0.8305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			165.33830	142.403	24.75	0.1559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,155.03830	2,271.303	24.75	0.8441	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			157.82160	135.840	24.87	0.1494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,217.52160	2,334.740	24.87	0.8506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			156.77960	134.928	24.89	0.1485	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,226.47960	2,343.828	24.89	0.8515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			150.67590	129.606	24.99	0.1433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,280.37590	2,398.506	24.99	0.8567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			142.94110	122.866	25.13	0.1366	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,352.64110	2,471.766	25.13	0.8634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			139.23650	119.644	25.20	0.1334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,388.93650	2,508.544	25.20	0.8666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			138.32830	118.852	25.22	0.1326	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,398.02830	2,517.752	25.22	0.8674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			134.75510	115.747	25.29	0.1294	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,434.45510	2,554.647	25.29	0.8706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			105.53220	93.589	26.25	0.1054	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			827.18130	740.954	20.38	0.5892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			426.88130	479.854	20.38	0.4108	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			0.00000	725.899	20.42	0.5813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			0.00000	494.799	20.42	0.4187	2,473,994.00	5,000	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			805.75020	720.936	20.44	0.5786	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			445.45020	499.836	20.44	0.4214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			749.08490	668.146	20.60	0.5499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			498.78490	557.046	20.60	0.4501	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			724.41970	645.232	20.67	0.5369	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			524.11970	584.132	20.67	0.4631	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			663.40720	589.676	20.89	0.5038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			593.10720	658.576	20.89	0.4962	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			649.95580	577.609	20.95	0.4963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			609.65580	676.509	20.95	0.5037	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			636.73560	565.768	21.00	0.4888	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			626.43560	694.668	21.00	0.5112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			632.38100	561.871	21.02	0.4864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			632.08100	700.771	21.02	0.5136	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			591.29720	524.240	21.20	0.4620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			690.99720	763.140	21.20	0.5380	114,471.00	150	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			567.83080	502.803	21.32	0.4478	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			727.53080	801.703	21.32	0.5522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			548.93790	485.573	21.41	0.4361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			758.63790	834.473	21.41	0.5639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			523.46900	462.390	21.54	0.4201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			803.16900	881.290	21.54	0.5799	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			516.40020	455.966	21.57	0.4156	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			816.10020	894.866	21.57	0.5844	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			482.38290	425.650	21.78	0.3938	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			882.08290	964.550	21.78	0.6062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			450.79350	397.355	21.98	0.3728	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			950.49350	1,036.255	21.98	0.6272	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			447.77410	394.631	22.00	0.3707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			957.47410	1,043.531	22.00	0.6293	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			0.00000	376.094	22.15	0.3566	3,760,938.00	10,000	5,000
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,135.23730	1,037.716	19.50	0.6849	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			313.03730	355.416	19.50	0.3151	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			308.37430	273.825	23.34	0.2494	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,706.17430	1,811.525	23.34	0.7506	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			399.29770	359.094	22.63	0.3022	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,482.59770	1,582.594	22.63	0.6978	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,089.47820	999.485	19.62	0.6524	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	25/01/2017	Foreign Exchange Option	14.10	Put		382.77820	432.985	19.62	0.3476	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		1,270.66940	1,180.408	19.30	0.6648	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		428.86940	479.908	19.30	0.3352	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		1,102.22370	1,023.045	19.75	0.6053	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		560.42370	622.545	19.75	0.3947	53,833,342.43	86,473	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		979.32780	906.667	20.12	0.5568	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		687.52780	756.167	20.12	0.4432	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		742.68450	684.206	21.00	0.4521	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,030.88450	1,113.706	21.00	0.5479	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		704.74520	648.707	21.16	0.4338	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,102.94520	1,188.207	21.16	0.5662	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		701.40000	645.574	21.18	0.4322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,109.60000	1,195.074	21.18	0.5678	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		698.06690	642.460	21.19	0.4306	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,116.26690	1,201.960	21.19	0.5694	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		594.08810	546.165	21.73	0.3782	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,352.28810	1,445.665	21.73	0.6218	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		583.18580	536.018	21.80	0.3724	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,381.38580	1,475.518	21.80	0.6276	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		468.48580	429.462	22.59	0.3093	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		1,746.68580	1,848.962	22.59	0.6907	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		367.96550	335.068	23.34	0.2505	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,176.16550	2,284.568	23.34	0.7495	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		328.26940	298.522	23.69	0.2267	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,386.46940	2,498.022	23.69	0.7733	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		285.65200	259.372	24.11	0.2004	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		2,653.85200	2,768.872	24.11	0.7996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		187.11390	173.149	26.22	0.1358	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,675.31390	3,802.649	26.22	0.8642	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		186.57550	172.654	26.24	0.1354	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,684.77550	3,812.154	26.24	0.8646	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		160.34120	148.485	27.47	0.1154	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,218.54120	4,347.985	27.47	0.8846	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		146.21370	130.132	28.02	0.1018	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,584.41370	4,709.632	28.02	0.8982	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		48.39670	40.816	28.02	0.0375	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,526.59670	6,660.316	28.02	0.9625	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		2,769.04420	2,634.867	16.87	0.9545	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		27.24420	34.367	16.87	0.0455	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		2,061.48360	1,944.050	18.21	0.8596	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		119.68360	143.550	18.21	0.1404	6,191,437.80	43,131	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,498.42200	1,397.731	19.02	0.7317	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		306.62200	347.231	19.02	0.2683	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		1,482.23340	1,386.531	19.20	0.6980	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		403.93340	450.731	19.20	0.3020	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		402.35450	369.543	23.48	0.2536	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	12/04/2017	Foreign Exchange Option	17.02	Put		2,394.05450	2,503.743	23.48	0.7464	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		1,436.07330	1,343.739	19.28	0.6743	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		470.37330	520.938	19.28	0.3257	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		500.10750	461.834	22.92	0.2986	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,104.40750	2,209.034	22.92	0.7014	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		970.34340	908.178	20.80	0.4757	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,245.84340	1,329.078	20.80	0.5243	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		959.78570	898.176	20.84	0.4717	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,265.28570	1,349.076	20.84	0.5283	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,548.93020	1,457.426	19.13	0.6666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		554.43020	608.326	19.13	0.3334	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,211.91680	1,138.432	19.98	0.5634	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		877.41680	949.332	19.98	0.4366	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		630.26420	587.341	22.49	0.3331	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,135.76420	2,238.241	22.49	0.6669	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		966.80850	904.829	20.82	0.4744	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,252.30850	1,335.729	20.82	0.5256	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		963.28740	901.499	20.83	0.4730	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,258.78740	1,342.399	20.83	0.5270	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		350.03600	326.977	25.22	0.1961	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		3,775.53600	3,897.877	25.22	0.8039	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		876.51680	819.396	21.17	0.4390	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,432.01680	1,520.296	21.17	0.5610	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		739.79930	691.041	21.84	0.3820	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,775.29930	1,871.941	21.84	0.6180	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		283.00900	260.066	27.07	0.1549	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,768.50900	4,890.966	27.07	0.8451	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		408.47430	378.618	24.14	0.2272	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,233.97430	3,349.518	24.14	0.7728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		396.04660	368.100	24.30	0.2212	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,321.54660	3,439.000	24.30	0.7788	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,392.60540	2,278.188	17.87	0.8483	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		168.10540	199.088	17.87	0.1517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,800.00370	1,698.899	18.83	0.7285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		405.50370	449.799	18.83	0.2715	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,621.30070	1,526.902	19.04	0.6854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		506.80070	557.802	19.04	0.3146	0.00	0	2,850
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		471.34840	439.078	23.96	0.2484	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,159.14840	3,273.078	23.96	0.7516	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,805.31400	1,706.659	18.94	0.7137	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		463.11400	510.658	18.94	0.2863	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		743.96160	700.714	22.96	0.3366	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,619.56160	2,727.114	22.96	0.6634	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		741.97070	698.829	22.98	0.3358	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,627.57070	2,735.229	22.98	0.6642	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		739.98670	696.950	22.99	0.3350	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,635.58670	2,743.350	22.99	0.6650	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,896.32250	2,777.247	17.46	0.8734	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			151.92250	183.647	17.46	0.1266	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			2,167.74590	2,067.860	18.74	0.7505	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			423.34590	474.260	18.74	0.2495	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,041.26100	991.487	22.87	0.3984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,527.66100	2,624.387	22.87	0.6016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,425.76860	1,359.952	21.42	0.5142	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,602.16860	1,682.852	21.42	0.4858	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,046.02840	996.057	22.85	0.3999	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,512.42840	2,608.957	22.85	0.6001	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,043.64100	993.772	22.86	0.3992	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,520.04100	2,616.672	22.86	0.6008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,279.89900	1,226.975	23.01	0.4304	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,636.99900	2,726.475	23.01	0.5696	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,284.98010	1,231.874	22.99	0.4318	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,622.08010	2,711.374	22.99	0.5682	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,282.43210	1,229.425	23.00	0.4311	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,629.53210	2,718.925	23.00	0.5689	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,518.37980	1,463.531	23.10	0.4574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,736.27980	2,819.632	23.10	0.5426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,515.72160	1,460.955	23.11	0.4567	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,743.62160	2,827.055	23.11	0.5433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,317.55750	3,220.867	18.96	0.8009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			475.45750	516.967	18.96	0.1991	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,521.04460	1,466.115	23.09	0.4581	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,728.94460	2,812.215	23.09	0.5419	0.00	0	0
Total \$ / R Option												83,425,379.41	198,074	2,316,814
Total \$ / R												2,801,490,544.91	386,299	3,156,563
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.31050		14.44730			0.0000	343,452.00	24	377
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.56110		14.70030			0.0000	0.00	0	420
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.80050		14.94180			0.0000	88,803.00	6	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.07910		15.22450			0.0000	0.00	0	0
Total \$ / R MAXI Future												432,255.00	30	850
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			2,275.22000	1,195.699	25.81	0.0642	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			56,545.22000	69,145.699	25.81	0.9358	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			2,184.30220	1,149.267	25.88	0.0620	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			57,454.30220	70,099.267	25.88	0.9380	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			2,096.69760	1,115.197	25.99	0.0602	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			58,366.69760	71,065.197	25.99	0.9398	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			52,043.05100	45,996.482	21.58	0.4180	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			81,013.05100	88,886.482	21.58	0.5820	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			51,692.50540	45,677.866	21.60	0.4158	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	19/12/2016	Foreign Exchange Option		15.00	Put			81,662.50540	89,567.866	21.60	0.5842	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			51,343.90980	45,361.390	21.62	0.4136	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			82,313.90980	90,251.390	21.62	0.5864	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			238,646.93940	249,802.175	23.69	0.7733	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			32,678.46990	29,715.933	23.70	0.2258	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			239,498.46990	250,665.933	23.70	0.7742	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			32,975.84720	29,989.446	23.67	0.2276	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			237,795.84720	248,939.446	23.67	0.7724	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			32,826.93940	29,852.175	23.69	0.2267	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Call			71,226.65160	66,508.738	22.00	0.3700	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put			185,776.65160	195,598.738	22.00	0.6300	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Call			70,982.48200	66,279.583	22.01	0.3689	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Put			186,532.48200	196,369.583	22.01	0.6311	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			70,739.32390	66,050.892	22.03	0.3679	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			187,289.32390	197,140.892	22.03	0.6321	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												432,255.00	30	850
£ / R	On	19/09/2016	Foreign Exchange Future			18.86030		19.06030			0.0000	11,033,275.50	585	44,368
£ / R	On	05/10/2016	Foreign Exchange Future			18.92190		19.12350			0.0000	0.00	0	112
£ / R	On	27/10/2016	Foreign Exchange Future			19.01430		19.21620			0.0000	0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			19.22190		19.42640			0.0000	23,450,718.00	1,220	33,434
£ / R	On	13/03/2017	Foreign Exchange Future			19.57630		19.78420			0.0000	0.00	0	3,501
£ / R	On	25/04/2017	Foreign Exchange Future			19.75950		19.96940			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			19.98890		20.20360			0.0000	0.00	0	12,625
£ / R	On	18/12/2017	Foreign Exchange Future			20.87250		21.08940			0.0000	0.00	0	0
Total £ / R Future												34,483,993.50	1,805	94,154
£ / R	On	19/09/2016	Foreign Exchange Option		18.90	Call		274.16050	146.896	18.83	0.4664	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option		18.90	Put		113.86050	186.596	18.83	0.5336	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option		19.83	Call		19.73580	10.579	25.27	0.0464	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option		19.83	Put		789.43580	980.279	25.27	0.9536	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option		20.51	Call		3.84210	2.538	31.01	0.0110	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option		20.51	Put		1,453.54210	1,652.238	31.01	0.9890	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option		22.99	Call		0.04450	0.091	49.26	0.0003	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option		22.99	Put		3,929.74450	4,129.791	49.26	0.9997	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option		23.60	Call		0.16560	0.291	60.15	0.0008	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option		23.60	Put		4,539.86560	4,739.991	60.15	0.9992	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option		21.90	Call		0.19060	0.121	38.79	0.0005	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option		21.90	Put		2,839.89060	3,039.821	38.79	0.9995	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option		22.50	Call		0.05700	0.038	41.79	0.0002	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option		22.50	Put		3,439.75700	3,639.738	41.79	0.9998	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option		25.30	Call		0.31600	0.254	76.21	0.0006	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option		25.30	Put		6,240.01600	6,439.954	76.21	0.9994	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option		23.00	Call		0.04570	0.093	49.44	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	23.00	Put		3,939.74570	4,139.793	49.44	0.9997	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		0.04690	0.095	49.62	0.0003	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		3,949.74690	4,149.795	49.62	0.9997	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put		31.80310	40.714	18.17	0.1020	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call		1,235.30310	1,042.614	18.17	0.8980	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call		491.83010	389.863	18.56	0.4455	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put		495.63010	595.563	18.56	0.5545	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		80.44520	62.467	21.01	0.0709	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		3,304.04520	3,490.567	21.01	0.9291	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		17.21940	11.927	28.53	0.0128	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		7,530.81940	7,730.027	28.53	0.9872	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		81.71180	63.468	21.00	0.0719	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		290.18630	341.791	17.44	0.2990	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		3,644.20520	3,834.969	21.22	0.9450	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		47.98750	46.331	26.65	0.0451	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		5,081.58750	5,284.431	26.65	0.9549	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		2,366.83170	2,167.807	17.45	0.9086	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		70.43170	75.907	17.45	0.0914	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		1,306.58630	1,153.691	17.44	0.7010	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		3,285.31180	3,471.568	21.00	0.9281	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		81.07610	62.966	21.01	0.0714	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		3,294.67610	3,481.066	21.01	0.9286	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		206.13370	164.047	20.29	0.1626	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		2,189.73370	2,352.147	20.29	0.8374	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		60.60520	46.869	21.22	0.0550	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		200.89470	173.324	22.23	0.1225	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		4,176.69470	4,357.024	22.23	0.8775	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		202.49830	174.698	22.21	0.1234	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		4,158.29830	4,338.398	22.21	0.8766	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		201.67790	174.011	22.22	0.1229	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		4,167.47790	4,347.711	22.22	0.8771	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		303.14420	272.295	22.79	0.1592	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		4,313.74420	4,492.795	22.79	0.8408	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		3,836.40000	4,051.100		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		3,816.40000	4,031.100		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		3,826.40000	4,041.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		937.70820	891.816	24.05	0.2888	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		5,008.30820	5,179.315	24.05	0.7112	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		940.07110	894.007	24.03	0.2895	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		4,990.67110	5,161.507	24.03	0.7105	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		938.89220	892.914	24.04	0.2892	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		4,999.49220	5,170.414	24.04	0.7108	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	18,755
Total £ / R												34,483,993.50	1,805	112,909
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13952		0.14137			0.0000	12,277.85	88	18,270
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14255		0.14444			0.0000	17,105.76	120	3,624
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14549		0.14742			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14896		0.15095			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15229		0.15434			0.0000	0.00	0	0
Total ¥ / R Future												29,383.61	208	23,262
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,137.40000	2,952.100	16.53	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00000	0.000	16.53	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,137.40110	1,952.101	30.43	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.00110	0.001	30.43	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,137.43370	952.149	18.71	0.9994	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			0.03370	0.049	18.71	0.0006	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	22.96	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,556.50000	26,745.200	22.96	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	22.96	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,556.50000	27,745.200	22.96	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	22.96	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,556.50000	28,745.200	22.96	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,154.29320	1,021.213	17.85	0.6442	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			412.69320	471.813	17.85	0.3558	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			671.67310	577.902	18.92	0.4352	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			930.07310	1,028.502	18.92	0.5648	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			373.08060	313.666	19.87	0.2705	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,631.48060	1,764.266	19.87	0.7295	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,077.53590	961.752	19.48	0.5176	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			982.73590	1,065.552	19.48	0.4824	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			706.54750	621.088	20.20	0.3755	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,611.74750	1,724.888	20.20	0.6245	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			457.49310	396.393	20.89	0.2632	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,362.69310	2,500.193	20.89	0.7368	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,467.06130	1,340.087	20.20	0.5699	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,032.66130	1,111.487	20.20	0.4301	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			1,053.27090	948.304	20.76	0.4474	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,618.87090	1,719.704	20.76	0.5526	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			748.12000	665.930	21.32	0.3423	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,313.72000	2,437.330	21.32	0.6577	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												29,383.61	208	23,262
€ / R	On	19/09/2016	Foreign Exchange Future			16.09720		16.25270			0.0000	25,562,353.60	1,588	32,938

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 Future			16.13610		16.29190			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.36140		16.51860			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.44010		16.59890			0.0000	14,812,530.10	901	25,190
€ / R	On	13/03/2017	Foreign Exchange Future			16.77580		16.93730			0.0000	5,032,740.00	300	5,336
€ / R	On	19/06/2017	Foreign Exchange Future			17.17090		17.33760			0.0000	0.00	0	77,586
€ / R	On	18/09/2017	Foreign Exchange Future			17.54980		17.72160			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.97240		18.14050			0.0000	0.00	0	0
Total € / R Future												45,407,623.70	2,789	141,584
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			760.59610	911.256	26.71	0.9582	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,293.67270	1,139.556	28.18	0.9874	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			0.97270	2.356	28.18	0.0126	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			481.24560	348.387	22.41	0.7579	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			38.54560	61.187	22.41	0.2421	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			0.88570	2.158	28.30	0.0116	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,303.62820	1,149.455	28.24	0.9879	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			0.92820	2.255	28.24	0.0121	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			43.44340	23.139	24.18	0.1070	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			470.74340	605.939	24.18	0.8930	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			13.29610	8.456	26.71	0.0418	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,383.33700	1,228.783	28.68	0.9913	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			0.63700	1.583	28.68	0.0087	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,313.58570	1,159.358	28.30	0.9884	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			78.81850	53.736	22.28	0.1424	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			766.91850	897.636	22.28	0.8576	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			709.80030	626.399	19.13	0.5514	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			431.20030	504.999	19.13	0.4486	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			12.16390	9.426	24.59	0.0135	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			601.01660	684.652	19.42	0.4947	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			910.93040	1,013.350	20.21	0.6091	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			537.69770	477.824	20.04	0.4141	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			838.79770	937.724	20.04	0.5859	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			33.37980	27.200	24.44	0.0349	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,234.47980	4,387.100	24.44	0.9651	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			904.26590	1,006.376	20.20	0.6070	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			499.83040	443.450	20.21	0.3909	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,313.26390	5,469.326	24.59	0.9865	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			747.55340	667.994	19.29	0.5296	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			548.65340	627.894	19.29	0.4704	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			699.91660	624.752	19.42	0.5053	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			506.52560	449.518	20.18	0.3951	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			897.62560	999.418	20.18	0.6049	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			503.16590	446.476	20.20	0.3930	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			413.06630	379.499	21.71	0.2636	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,165.76630	2,293.700	21.71	0.7364	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			411.20410	377.776	21.72	0.2625	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	18.70	Put			2,173.90410	2,301.976	21.72	0.7375	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			409.35480	376.057	21.73	0.2615	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,182.05480	2,310.257	21.73	0.7385	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			628.84870	588.511	21.61	0.3112	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,471.24870	2,597.611	21.61	0.6888	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			626.83150	586.607	21.62	0.3104	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,479.23150	2,605.707	21.62	0.6896	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			624.82750	584.716	21.63	0.3095	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,487.22750	2,613.816	21.63	0.6905	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			855.46420	809.219	21.49	0.3539	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,613.86420	2,739.420	21.49	0.6461	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			859.90550	813.453	21.47	0.3555	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,598.30550	2,723.653	21.47	0.6445	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			857.68130	811.333	21.48	0.3547	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,606.08130	2,731.533	21.48	0.6453	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,584.04490	1,689.126	20.36	0.4639	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,662.23600	1,599.150	20.35	0.5380	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,571.73600	1,676.750	20.35	0.4620	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,658.38130	1,595.333	20.35	0.5370	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,577.88130	1,682.933	20.35	0.4630	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,654.54490	1,591.526	20.36	0.5361	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												45,407,623.70	2,789	187,956
AUS / R	On	19/09/2016	Foreign Exchange Future			10.69220		10.82850			0.0000	3,047,277.00	285	10,092
AUS / R	On	19/12/2016	Foreign Exchange Future			10.85420		10.99260			0.0000	4,363,388.40	402	1,802
AUS / R	On	13/03/2017	Foreign Exchange Future			11.01150		11.15170			0.0000	0.00	0	3,405
AUS / R	On	19/06/2017	Foreign Exchange Future			11.19480		11.33860			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.37050		11.51820			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.59680		11.74090			0.0000	0.00	0	0
Total AUS / R Future												7,410,665.40	687	15,299
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			640.18140	506.326	22.98	0.9642	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			1.68140	4.126	22.98	0.0358	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			630.31350	496.584	22.85	0.9621	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			1.81350	4.384	22.85	0.0379	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			620.45550	486.858	22.72	0.9598	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			1.95550	4.658	22.72	0.0402	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			200.17750	250.854	15.02	0.4018	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			525.19530	436.331	15.01	0.6076	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			192.59530	242.131	15.01	0.3924	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			518.96280	430.669	15.01	0.6029	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			196.36280	246.469	15.01	0.3971	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			512.77750	425.054	15.02	0.5982	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,017.04030	1,120.704	16.58	0.7379	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	13/03/2017	Foreign Exchange Option	11.95	Call			226.70340	190.443	16.60	0.2601	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,025.00340	1,128.943	16.60	0.7399	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			224.68570	188.699	16.62	0.2580	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,032.98570	1,137.199	16.62	0.7420	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			228.74030	192.204	16.58	0.2621	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			377.22370	331.464	16.69	0.3327	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,088.62370	1,186.664	16.69	0.6673	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			374.75900	329.239	16.71	0.3308	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,096.15900	1,194.439	16.71	0.6692	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			372.30840	327.030	16.73	0.3290	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,103.70840	1,202.230	16.73	0.6710	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,158.81900	1,254.882	16.80	0.6247	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			504.29570	452.882	16.81	0.3736	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,166.09570	1,262.382	16.81	0.6264	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			501.59330	450.398	16.82	0.3719	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,173.39330	1,269.898	16.82	0.6281	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			507.01900	455.382	16.80	0.3753	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			943.37150	1,021.103	16.73	0.5120	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			810.47850	744.334	16.74	0.4863	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			949.57850	1,027.534	16.74	0.5137	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			818.07720	751.493	16.72	0.4897	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			937.17720	1,014.693	16.72	0.5103	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			814.27150	747.903	16.73	0.4880	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,410,665.40	687	15,299
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.84550		10.97550			0.0000	325,365.00	30	4,310
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.04190		11.17360			0.0000	331,257.00	30	30
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.22960		11.36370			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.44780		11.58580			0.0000	0.00	0	0
Total CAD/ R Future												656,622.00	60	4,340
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.22140	0.121	36.21	0.0010	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,404.72140	1,534.621	36.21	0.9990	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.21300	0.116	36.30	0.0009	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,414.71300	1,544.616	36.30	0.9991	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.20500	0.112	36.40	0.0009	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,424.70500	1,554.612	36.40	0.9991	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			72.34300	56.772	19.24	0.1120	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,408.74300	1,524.872	19.24	0.8880	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			71.43520	56.036	19.26	0.1107	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,417.83520	1,534.136	19.26	0.8893	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			70.53900	55.309	19.28	0.1094	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,426.93900	1,543.409	19.28	0.8906	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			163.67660	141.291	18.66	0.1863	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	13/03/2017	Foreign Exchange Option	12.73	Put			1,529.97660	1,641.691	18.66	0.8137	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			162.33320	140.113	18.67	0.1849	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,538.63320	1,650.513	18.67	0.8151	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			160.99940	138.946	18.69	0.1836	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,547.29940	1,659.346	18.69	0.8164	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			595.79450	537.388	16.60	0.4619	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			739.99450	819.588	16.60	0.5381	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			592.03570	533.921	16.61	0.4596	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			746.23570	826.121	16.61	0.5404	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			588.30010	530.480	16.63	0.4574	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			752.50010	832.680	16.63	0.5426	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												656,622.00	60	4,340
CF CANDCO	n	19/12/2016	Foreign Exchange Future			404.91970		352.22300			0.0000	0.00	0	20,000
Total CF CANDCO CAGZ Future												0.00	0	20,000
Total CF CANDCO CAGZ												0.00	0	20,000
CF CANDCO	n	03/10/2016	Foreign Exchange Future			33.93370		21.78820			0.0000	0.00	0	30,000
Total CF CANDCO CAHA Future												0.00	0	30,000
Total CF CANDCO CAHA												0.00	0	30,000
CHF / R	On	19/09/2016	Foreign Exchange Future			14.70340		14.84380			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.03440		15.17830			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.36070		15.50680			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.74260		15.89410			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,858
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			0.59350	0.294	35.16	0.0017	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,756.79350	1,896.894	35.16	0.9983	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			0.57450	0.285	35.22	0.0017	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,766.77450	1,906.885	35.22	0.9983	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			0.55610	0.276	35.28	0.0016	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,776.75610	1,916.876	35.28	0.9984	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			198.19130	169.946	21.87	0.1922	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,699.89130	1,815.546	21.87	0.8078	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			196.78590	168.584	21.89	0.1909	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,708.48590	1,824.184	21.89	0.8091	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			195.38910	167.233	21.90	0.1896	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,717.08910	1,832.833	21.90	0.8104	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			395.36890	353.373	21.61	0.2678	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,958.56890	2,062.673	21.61	0.7322	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			398.99920	356.907	21.59	0.2701	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	13/03/2017	Foreign Exchange Option	17.05	Put			1,942.19920	2,046.206	21.59	0.7299	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			397.17920	355.137	21.60	0.2690	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,950.37920	2,054.437	21.60	0.7310	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1,108.15300	1,034.242	19.95	0.5163	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,084.05300	1,161.642	19.95	0.4837	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1,104.15500	1,030.404	19.97	0.5149	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,090.05500	1,167.804	19.97	0.4851	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1,100.16640	1,026.575	19.98	0.5134	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,096.06640	1,173.975	19.98	0.4866	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			2.14280		2.15690			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.16010		2.17660			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.18400		2.20120			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.21180		2.22910			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			0.35540	0.289	37.20	0.0011	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,931.35540	3,072.290	37.20	0.9989	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			0.29440	0.244	37.71	0.0009	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,031.29440	3,172.244	37.71	0.9991	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			0.24470	0.207	38.21	0.0008	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,131.24470	3,272.207	38.21	0.9992	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			154.99120	127.469	20.12	0.1212	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,888.99120	3,026.469	20.12	0.8788	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			145.59990	119.492	20.20	0.1145	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,979.59990	3,118.492	20.20	0.8855	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			136.78190	112.020	20.29	0.1081	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,070.78190	3,211.020	20.29	0.8919	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			333.92200	297.663	19.36	0.1930	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,121.92200	3,257.663	19.36	0.8070	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			320.34950	285.236	19.44	0.1861	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,208.34950	3,345.236	19.44	0.8139	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			307.35250	273.352	19.51	0.1794	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,295.35250	3,433.352	19.51	0.8206	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,614.88850	1,707.820	18.70	0.5201	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,386.59280	1,303.414	18.60	0.5012	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,495.59280	1,585.414	18.60	0.4988	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,345.35120	1,264.088	18.65	0.4905	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,554.35120	1,646.088	18.65	0.5095	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,305.88850	1,225.820	18.70	0.4799	0.00	0	0
Total CNH / 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 CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.15500		2.17090			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			494.12510	551.244	17.27	0.4254	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			1,020.65390	911.094	17.17	0.6217	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			411.65390	461.093	17.17	0.3783	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			960.70580	854.951	17.22	0.5983	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			451.70580	504.951	17.22	0.4017	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			903.12510	801.244	17.27	0.5746	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			2.16300		2.18360			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.21050		2.23160			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.25550		2.27700			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			4.15640	2.056	34.59	0.0073	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,068.15640	2,272.056	34.59	0.9927	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			3.59460	1.695	35.08	0.0060	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,167.59460	2,371.695	35.08	0.9940	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			2.96850	1.402	35.57	0.0050	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,266.96850	2,471.402	35.57	0.9950	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			163.68800	129.005	19.28	0.1241	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,747.68800	2,924.005	19.28	0.8759	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			185.02930	148.434	19.16	0.1400	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,569.02930	2,743.434	19.16	0.8600	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			174.02630	138.393	19.22	0.1318	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,658.02630	2,833.393	19.22	0.8682	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			1,126.55120	1,024.340	16.56	0.5163	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			956.55120	1,069.340	16.56	0.4837	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			1,081.73380	982.801	16.63	0.5014	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,011.73380	1,127.801	16.63	0.4986	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			1,038.46670	942.765	16.71	0.4867	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,068.46670	1,187.765	16.71	0.5133	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.84460		1.86210			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.87820		1.89610			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.91010		1.92830			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.94640		1.96510			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 HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			0.48440	0.230	38.26	0.0010	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,579.48440	2,754.230	38.26	0.9990	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			0.39550	0.177	38.62	0.0008	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,679.39550	2,854.177	38.62	0.9992	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			0.32420	0.137	38.99	0.0006	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,779.32420	2,954.137	38.99	0.9994	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			240.36730	207.187	23.86	0.1766	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,479.36730	2,625.187	23.86	0.8234	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			227.84530	196.135	23.99	0.1683	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,566.84530	2,714.135	23.99	0.8317	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			216.02270	185.712	24.12	0.1604	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,655.02270	2,803.712	24.12	0.8396	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			500.61130	456.072	22.85	0.2649	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,617.61130	2,755.072	22.85	0.7351	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			484.02350	439.881	22.96	0.2568	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,701.02350	2,838.881	22.96	0.7432	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			466.94980	424.340	23.07	0.2489	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,783.94980	2,923.340	23.07	0.7511	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,386.67900	1,300.426	20.13	0.5192	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,335.67900	1,436.426	20.13	0.4808	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,347.27800	1,263.171	20.24	0.5080	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,396.27800	1,499.170	20.24	0.4920	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,309.06490	1,227.062	20.34	0.4970	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,458.06490	1,563.062	20.34	0.5030	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			0.14130		0.14270			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14130		0.14300			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14060		0.14280			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14020		0.14340			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,648
Total KES / R												0.00	0	2,648
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.42720		10.50600			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.57340		10.65300			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.71550		10.79600			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.88250		10.96480			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			1,046.08130	967.316	27.59	0.9988	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			0.08130	0.116	27.59	0.0012	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,036.08840	957.326	27.51	0.9987	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			0.08840	0.126	27.51	0.0013	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,026.09600	947.338	27.44	0.9986	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			0.09600	0.138	27.44	0.0014	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			282.39580	246.928	16.84	0.3990	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			479.39580	523.528	16.84	0.6010	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			278.87280	243.695	16.86	0.3951	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			485.87280	530.295	16.86	0.6049	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			275.38900	240.499	16.88	0.3911	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			492.38900	537.099	16.88	0.6089	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			371.71950	339.214	16.77	0.4021	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			685.71950	733.714	16.77	0.5979	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			378.41630	345.549	16.74	0.4077	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			672.41630	720.049	16.74	0.5923	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			375.05240	342.369	16.76	0.4049	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			679.05240	726.869	16.76	0.5951	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			644.70920	600.468	16.81	0.5100	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			639.90920	677.968	16.81	0.4900	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			653.36600	608.610	16.78	0.5149	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			628.56600	666.110	16.78	0.4851	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			648.94120	604.527	16.79	0.5124	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			634.14120	672.026	16.79	0.4876	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			1.33510		1.34410			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35030		1.35950			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36420		1.37350			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.38010		1.38960			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			559.00000	649.000		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			659.00000	749.000		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			759.00000	849.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			405.00000	497.000		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			505.00000	597.000		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			605.00000	697.000		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

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	13/03/2017	Foreign Exchange Option	1.42	Put			465.00000	558.000		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			565.00000	658.000		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			665.00000	758.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			96.00000	1.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			4.00000	99.000		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			104.00000	199.000		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			1.31790		1.31930			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.32010		1.32150			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.32270		1.32410			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.32560		1.32700			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			1.12490		1.12500			0.0000	56,245.00	50	13,234
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12900		1.12920			0.0000	56,450.00	50	65
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13350		1.13360			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13870		1.13880			0.0000	0.00	0	0
Total QUANTO € / \$ Future												112,695.00	100	13,299
Total QUANTO € / \$												112,695.00	100	13,299
RAIN	On	19/09/2016	Foreign Exchange Future			25,056.32000		25,290.02000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,485.84000		25,730.57000			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			10.48640		10.58560			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.66890		10.77050			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.84440		10.94670			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			0.86940	0.542	33.15	0.0043	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,035.26940	1,134.142	33.15	0.9957	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			0.84130	0.519	33.25	0.0041	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,045.24130	1,144.119	33.25	0.9959	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			0.81420	0.498	33.35	0.0040	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,055.21420	1,154.098	33.35	0.9960	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			106.37050	87.201	19.25	0.1635	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,145.87050	1,228.301	19.25	0.8365	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			105.09200	86.048	19.27	0.1617	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,154.59200	1,237.148	19.27	0.8383	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			103.82950	84.910	19.28	0.1598	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,163.32950	1,246.010	19.28	0.8402	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			492.94580	446.127	16.87	0.4787	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			536.24580	591.727	16.87	0.5213	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			488.86700	442.334	16.89	0.4757	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			542.16700	597.934	16.89	0.5243	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			484.81910	438.570	16.90	0.4728	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			548.11910	604.170	16.90	0.5272	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			4.79760		4.83860			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.79080		4.83290			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.78660		4.82840			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			0.42320	0.203	30.00	0.0039	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			431.82320	472.603	30.00	0.9961	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.50950	0.247	29.52	0.0048	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			411.90950	452.647	29.52	0.9952	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.46410	0.224	29.76	0.0043	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			421.86410	462.624	29.76	0.9957	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			34.30390	27.687	16.95	0.1363	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			491.40390	526.887	16.95	0.8637	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			33.14000	26.722	16.99	0.1322	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			500.24000	535.922	16.99	0.8678	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			32.01480	25.737	17.01	0.1280	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			509.11480	544.937	17.01	0.8720	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			191.82810	174.443	15.48	0.4659	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			223.42810	247.843	15.48	0.5341	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			187.67260	170.536	15.50	0.4585	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			229.27260	253.936	15.50	0.5415	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			183.59240	166.701	15.52	0.4512	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			235.19240	260.101	15.52	0.5488	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												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
ZMW / R On 19/09/2016 Foreign Exchange Future			1.42280		1.42830			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.37040		1.38710			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.32540		1.34470			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.28370		1.29800			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2,806,598,403.71	193,904	1,187,578
Total Options									83,425,379.41	198,074	2,381,941
Grand Total:									2,890,023,783.12	391,978	3,569,519