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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2016

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			14.20480		14.30470			0.0000	3,679,043.20	259	0
\$ / R On 19/09/2016 Foreign Exchange Future			14.20140		14.31050			0.0000	593,206,679.40	41,771	208,703
\$ / R On 22/09/2016 Foreign Exchange Future			14.20130		14.31880			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.21540		14.33270			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.21810		14.33550			0.0000	0.00	0	1,050
\$ / R On 29/09/2016 Foreign Exchange Future			14.22090		14.33830			0.0000	0.00	0	12,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.22370		14.34110			0.0000	199,131.80	14	2,870
\$ / R On 03/10/2016 Foreign Exchange Future			14.23190		14.34940			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			14.23470		14.35220			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			14.23750		14.35500			0.0000	0.00	0	56
\$ / R On 10/10/2016 Foreign Exchange Future			14.25130		14.36890			0.0000	7,125,650.00	500	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			14.25680		14.37450			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			14.25960		14.37730			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			14.26230		14.38000			0.0000	0.00	0	832
\$ / R On 19/10/2016 Foreign Exchange Future			14.27610		14.39390			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.29530		14.41310			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.29810		14.41590			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			14.32820		14.44610			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			14.33640		14.45440			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.35560		14.47360			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.38570		14.50370			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			14.42390		14.54200			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.42660		14.54470			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.42940		14.54740			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.44300		14.56110			0.0000	1,100,961,004.00	76,228	359,031
\$ / R	On	13/01/2017	Foreign Exchange Future			14.51330		14.63230			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.54700		14.66650			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.67920		14.80050			0.0000	60,478,304.00	4,120	91,365
\$ / R	On	12/04/2017	Foreign Exchange Future			14.76400		14.88580			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.80090		14.92280			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.95680		15.07910			0.0000	29,913,600.00	2,000	149,181
\$ / R	On	12/07/2017	Foreign Exchange Future			15.02310		15.14600			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.21920		15.34360			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.55410		15.67710			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.88970		16.01050			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.22540		16.34390			0.0000	0.00	0	70
Total \$ / R Future												1,795,563,412.40	124,892	843,553
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,014.78780	914.800	24.70	1.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			0.08780	0.000	24.70	0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,004.79020	904.800	24.70	1.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			0.09020	0.000	24.70	0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			994.79270	894.800	24.70	1.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			0.09270	0.000	24.70	0.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			1,310.89860	1,201.708	29.99	0.9977	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			0.39860	0.308	29.99	0.0023	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,071.93690	962.688	28.48	0.9910	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			1.43690	1.288	28.48	0.0090	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,022.36200	913.119	28.17	0.9882	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,239.59560	5,348.668	85.72	0.9998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,689.54180	2,798.636	48.28	0.9998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			0.08870	0.131	60.60	0.0006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,189.58870	3,298.731	60.60	0.9994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.14830	0.208	65.89	0.0008	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,389.64830	3,498.808	65.89	0.9992	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.09560	0.068	85.72	0.0002	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,349.61020	2,458.674	45.42	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			0.09800	0.068	45.75	0.0004	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,389.59800	2,498.668	45.75	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			0.06180	0.048	47.10	0.0003	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,549.56180	2,658.648	47.10	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			0.04180	0.036	48.28	0.0002	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,079.74830	2,188.741	43.14	0.9992	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			0.17230	0.105	44.15	0.0006	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,199.67230	2,308.705	44.15	0.9994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			0.11690	0.078	45.25	0.0004	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,329.61690	2,438.678	45.25	0.9996	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		0.11020	0.074	45.42	0.0004	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,720.27370	1,828.962	40.12	0.9979	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		0.36050	0.191	42.14	0.0011	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,959.86050	2,068.790	42.14	0.9989	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		0.27240	0.152	42.89	0.0009	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		2,049.77240	2,158.752	42.89	0.9991	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		0.24830	0.141	43.14	0.0008	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,391.62570	1,499.550	37.34	0.9946	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		1.34610	0.589	38.69	0.0034	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,550.84610	1,659.189	38.69	0.9966	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		0.85250	0.394	39.86	0.0023	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,690.35250	1,798.994	39.86	0.9977	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		0.77370	0.362	40.12	0.0021	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		994.59570	1,101.286	32.79	0.9844	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		3.20030	1.628	35.26	0.0093	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,192.70030	1,300.228	35.26	0.9907	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		2.59100	1.296	36.50	0.0074	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,292.09100	1,399.895	36.50	0.9926	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		2.12570	0.950	37.34	0.0054	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		560.23340	659.017	27.24	0.9397	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		11.49270	6.387	29.08	0.0374	0.00	0	5,650
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		700.99270	804.987	29.08	0.9626	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		6.57670	3.529	31.55	0.0206	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		896.07670	1,002.129	31.55	0.9794	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		5.09570	2.686	32.79	0.0156	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		426.38230	516.236	25.42	0.9003	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		34.19400	16.413	25.67	0.0932	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		443.69400	535.013	25.67	0.9068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		29.35810	14.236	26.15	0.0814	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		478.85810	572.836	26.15	0.9186	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		20.73340	10.417	27.24	0.0603	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.52	Put		280.84760	352.950	23.25	0.8158	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		53.49020	25.443	24.21	0.1402	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		342.99020	424.043	24.21	0.8598	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		49.70510	23.625	24.46	0.1310	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		359.20510	442.225	24.46	0.8690	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		36.88230	17.636	25.42	0.0997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		98.85270	114.213	19.38	0.4940	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		148.89700	79.474	20.59	0.3782	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		138.39700	178.074	20.59	0.6218	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		76.56040	37.053	23.00	0.1971	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		266.06040	335.653	23.00	0.8029	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.52	Call		71.34760	34.350	23.25	0.1842	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		13.47230	13.548	24.72	0.0804	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		549.56740	440.766	23.86	0.8885	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		19.06740	19.366	23.86	0.1115	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		357.58580	252.035	21.51	0.7407	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		47.08580	50.635	21.51	0.2593	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		209.35270	115.613	19.38	0.5060	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		5.34110	5.528	26.85	0.0347	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		757.63500	648.632	26.21	0.9553	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		7.13500	7.232	26.21	0.0447	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		642.83510	533.787	24.93	0.9260	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		12.33510	12.387	24.93	0.0740	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		623.97230	514.948	24.72	0.9196	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		1.86200	1.719	28.17	0.0118	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,012.46040	903.220	28.11	0.9876	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		1.96040	1.820	28.11	0.0124	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,002.56380	893.327	28.04	0.9869	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		2.06380	1.927	28.04	0.0131	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		815.84110	706.928	26.85	0.9653	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call		271.31800	192.897	24.51	0.5078	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put		152.51800	191.597	24.51	0.4922	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		116.50210	79.970	23.77	0.2295	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		473.80210	554.570	23.77	0.7705	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		0.98310	0.550	45.77	0.0016	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,075.48310	4,192.450	45.77	0.9984	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,535.67700	2,418.301	31.78	0.9992	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		0.17700	0.201	31.78	0.0008	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		856.95440	738.847	20.10	0.9170	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		21.45440	20.747	20.10	0.0830	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		0.98640	0.570	44.51	0.0017	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,915.48640	4,032.470	44.51	0.9983	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		730.75000	623.319	20.37	0.8566	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		32.45000	42.419	20.37	0.1434	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call		74.42280	51.144	24.25	0.1454	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put		733.32280	827.444	24.25	0.8546	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		37.02000	25.205	25.02	0.0789	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		995.92000	1,101.505	25.02	0.9211	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call		304.82560	236.742	21.69	0.4920	0.00	0	20,000
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put		213.72560	263.042	21.69	0.5080	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call		195.62920	146.663	22.56	0.3454	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put		354.52920	422.963	22.56	0.6546	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call		296.02300	232.633	20.99	0.4685	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put		246.62300	300.733	20.99	0.5315	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call		230.38830	177.930	21.51	0.3842	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put		330.98830	396.030	21.51	0.6158	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call		174.95690	132.177	22.06	0.3048	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put		435.55690	510.277	22.06	0.6952	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call		133.98610	99.184	22.58	0.2414	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put		544.58610	627.284	22.58	0.7586	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call		184.91930	141.358	21.94	0.3152	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			432.71930	506.658	21.94	0.6848	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			169.77180	128.965	22.11	0.2929	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			467.57180	544.264	22.11	0.7071	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			832.02420	722.675	19.34	0.8642	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			37.02420	45.175	19.34	0.1358	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			229.72290	185.162	22.20	0.3450	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			470.82290	543.862	22.20	0.6550	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Call			615.11590	527.511	20.37	0.7038	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			116.21590	146.211	20.37	0.2962	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			593.91300	507.898	20.42	0.6892	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			125.01300	156.598	20.42	0.3108	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			380.07640	314.027	21.06	0.5117	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			261.17640	312.727	21.06	0.4883	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			241.98790	197.077	22.05	0.3527	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			477.48790	550.277	22.05	0.6473	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			310.55610	257.483	21.45	0.4278	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			373.25610	437.883	21.45	0.5722	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			55.99540	42.201	24.92	0.0929	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,365.99540	1,469.901	24.92	0.9071	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			290.83120	241.887	21.32	0.3854	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			476.93120	545.787	21.32	0.6146	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			1.55460	1.774	30.14	0.0041	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,358.45460	4,476.474	30.14	0.9959	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			1.34720	1.548	30.14	0.0036	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,438.24720	4,556.248	30.14	0.9964	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,615.49850	2,497.948	23.67	0.9930	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			2.39850	2.648	23.67	0.0070	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			982.47850	879.973	18.65	0.8282	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			69.37850	84.673	18.65	0.1718	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			217.25710	180.770	21.92	0.2838	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			761.35710	842.670	21.92	0.7162	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			193.76080	160.622	22.20	0.2572	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			837.86080	922.522	22.20	0.7428	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			53.91670	41.763	24.65	0.0797	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,778.01670	1,883.663	24.65	0.9203	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,203.15330	1,094.052	18.36	0.8949	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			37.25330	45.952	18.36	0.1051	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			479.21100	410.858	20.00	0.5333	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			313.31100	362.758	20.00	0.4667	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			75.99490	61.973	25.31	0.0988	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,929.89490	2,033.773	25.31	0.9012	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			71.53310	58.252	25.43	0.0934	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,985.43310	2,090.052	25.43	0.9066	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			288.52560	245.959	22.30	0.3237	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			792.42560	867.759	22.30	0.6763	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			987.76950	890.394	19.45	0.7674	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			133.36950	153.994	19.45	0.2326	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			575.18070	503.955	20.58	0.5459	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			370.78070	417.555	20.58	0.4541	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			185.33500	157.182	23.33	0.2092	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,311.73500	1,401.582	23.33	0.7908	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			48.90860	40.446	26.34	0.0620	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,665.30860	2,774.846	26.34	0.9380	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,289.85240	1,184.084	18.91	0.8531	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			76.25240	88.484	18.91	0.1469	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,138.79520	1,040.214	18.80	0.7861	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			135.09520	154.514	18.80	0.2139	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			11.84300	9.921	29.74	0.0151	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,908.14300	5,024.222	29.74	0.9849	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,712.13450	2,594.501	21.28	0.9828	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			8.43450	8.801	21.28	0.0172	0.00	0	250
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			504.76170	451.484	21.03	0.4345	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			712.76170	777.584	21.03	0.5655	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			669.97360	603.414	20.27	0.5356	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			495.27360	546.814	20.27	0.4644	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,950.46750	1,837.910	19.21	0.9244	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			43.06750	48.510	19.21	0.0756	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,941.13650	1,828.644	19.20	0.9234	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			43.73650	49.244	19.20	0.0766	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,931.81460	1,819.388	19.18	0.9224	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			44.41460	49.988	19.18	0.0776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,094.99380	1,173.628	22.30	0.6694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			346.36270	309.623	22.55	0.3085	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,185.26270	1,266.623	22.55	0.6915	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			327.90350	292.893	22.72	0.2945	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,246.80350	1,329.893	22.72	0.7055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			323.45040	288.860	22.76	0.2911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,262.35040	1,345.860	22.76	0.7089	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			308.36010	275.209	22.91	0.2794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,317.26010	1,402.209	22.91	0.7206	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			286.12880	254.555	23.11	0.2617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,405.02880	1,491.555	23.11	0.7383	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			263.45620	233.628	23.32	0.2435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,502.35620	1,590.628	23.32	0.7565	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			261.61270	231.967	23.34	0.2420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,510.51270	1,598.967	23.34	0.7580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			254.36840	225.444	23.41	0.2362	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,543.26840	1,632.444	23.41	0.7638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			252.59050	223.842	23.43	0.2348	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,551.49050	1,640.842	23.43	0.7652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			229.00280	202.642	23.68	0.2156	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,667.90280	1,759.642	23.68	0.7844	0.00	0	32,950

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	16.11	Call			212.08920	187.473	23.87	0.2016	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,760.98920	1,854.473	23.87	0.7984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			199.22960	175.962	24.03	0.1908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,838.12960	1,932.962	24.03	0.8092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			184.62690	162.910	24.23	0.1784	0.00	0	44,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,933.52690	2,029.910	24.23	0.8216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			173.52900	153.010	24.39	0.1688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,012.42900	2,110.010	24.39	0.8312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			165.39450	145.759	24.51	0.1617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,074.29450	2,172.759	24.51	0.8383	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			158.74720	139.842	24.62	0.1558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,127.64720	2,226.842	24.62	0.8442	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			156.59750	137.930	24.66	0.1539	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,145.49750	2,244.930	24.66	0.8461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			142.40310	125.314	24.90	0.1413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,271.30310	2,372.314	24.90	0.8587	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			135.83970	119.489	25.03	0.1354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,334.73970	2,436.489	25.03	0.8646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			134.92800	118.680	25.05	0.1345	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,343.82800	2,445.680	25.05	0.8655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			129.60580	113.961	25.15	0.1297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,398.50580	2,500.961	25.15	0.8703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			122.86600	107.992	25.30	0.1235	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,471.76600	2,574.992	25.30	0.8765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			119.64420	105.138	25.37	0.1206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,508.54420	2,612.138	25.37	0.8794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			118.85190	104.438	25.38	0.1199	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,517.75190	2,621.438	25.38	0.8801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			115.74680	101.691	25.46	0.1170	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,554.64680	2,658.691	25.46	0.8830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			93.58870	83.599	26.54	0.0961	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,922.48870	3,030.599	26.54	0.9039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			89.02190	79.536	26.86	0.0913	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			3,027.92190	3,136.536	26.86	0.9087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			88.62280	79.182	26.89	0.0909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			3,037.52280	3,146.182	26.89	0.9091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			82.97090	74.154	27.32	0.0849	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,181.87090	3,291.153	27.32	0.9151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			81.90940	73.210	27.41	0.0838	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,210.80940	3,320.210	27.41	0.9162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			80.86820	72.284	27.50	0.0827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,239.76820	3,349.284	27.50	0.9173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			72.10410	64.490	28.32	0.0733	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,511.00410	3,621.490	28.32	0.9267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			71.25760	63.737	28.40	0.0724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,540.15760	3,650.737	28.40	0.9276	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	18.06	Call			70.42870	63.001	28.49	0.0715	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,569.32870	3,680.000	28.49	0.9285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			69.34740	62.038	28.61	0.0703	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,608.24740	3,719.038	28.61	0.9297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			68.81660	61.568	28.67	0.0697	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,627.71660	3,738.568	28.67	0.9303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			61.84900	55.373	29.51	0.0622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,910.74900	4,022.373	29.51	0.9378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			60.98430	54.599	29.63	0.0613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,949.88430	4,061.598	29.63	0.9387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			45.79510	37.789	29.63	0.0445	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,374.69510	4,484.789	29.63	0.9555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			42.53110	35.004	29.63	0.0417	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,461.43110	4,572.004	29.63	0.9583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			41.83560	34.412	29.63	0.0410	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,480.73560	4,591.412	29.63	0.9590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			36.94510	30.256	29.63	0.0367	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,625.84510	4,737.255	29.63	0.9633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			33.98510	27.750	29.63	0.0340	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,722.88510	4,834.750	29.63	0.9660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			23.19800	18.689	29.63	0.0240	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,162.09800	5,275.689	29.63	0.9760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			22.22100	17.875	29.63	0.0230	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,211.12100	5,324.876	29.63	0.9770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			21.09960	16.943	29.63	0.0220	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,269.99960	5,383.943	29.63	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			18.68620	14.942	29.63	0.0196	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,407.58620	5,521.942	29.63	0.9804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			16.67980	13.285	29.63	0.0177	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,535.57980	5,650.285	29.63	0.9823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			15.54780	12.353	29.63	0.0166	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,614.44780	5,729.353	29.63	0.9834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			13.73940	10.870	29.63	0.0148	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,752.63940	5,867.869	29.63	0.9852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			13.02680	10.287	29.63	0.0140	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,811.92680	5,927.287	29.63	0.9860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			8.77460	6.836	29.63	0.0097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,247.67460	6,363.836	29.63	0.9903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			8.01220	6.222	29.63	0.0089	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,346.91220	6,463.222	29.63	0.9911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			7.31300	5.662	29.63	0.0082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,446.21300	6,562.662	29.63	0.9918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			5.86480	4.506	29.63	0.0066	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,684.76480	6,801.506	29.63	0.9934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			5.54800	4.255	29.63	0.0063	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,744.44800	6,861.255	29.63	0.9937	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1.08250	0.786	29.63	0.0013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,449.98250	8,567.786	29.63	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.01900	0.012	29.63	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,378.91900	12,497.012	29.63	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,774.33740	2,658.310	20.85	0.9746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.23740	15.310	20.85	0.0254	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			2,098.46880	1,985.452	19.38	0.9346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			37.36880	42.452	19.38	0.0654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			2,013.52670	1,901.107	19.19	0.9267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			42.42670	48.107	19.19	0.0733	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,641.00950	1,535.041	18.90	0.8729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			79.90950	92.041	18.90	0.1271	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,457.02120	1,355.337	19.06	0.8311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			115.92120	132.337	19.06	0.1689	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,400.63730	1,300.476	19.11	0.8165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			129.53730	147.476	19.11	0.1835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,392.67180	1,292.734	19.11	0.8144	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			131.57180	149.734	19.11	0.1856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,384.73110	1,285.018	19.12	0.8123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			133.63110	152.018	19.12	0.1877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,361.04390	1,262.014	19.14	0.8057	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			139.94390	159.014	19.14	0.1943	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,353.19610	1,254.397	19.15	0.8035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			142.09610	161.397	19.15	0.1965	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,238.34020	1,143.177	19.26	0.7692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			177.24020	200.177	19.26	0.2308	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,095.74720	1,007.860	19.55	0.7188	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			234.64720	264.860	19.55	0.2812	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,062.24080	975.846	19.63	0.7058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			251.14080	282.846	19.63	0.2942	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			1,049.03760	963.246	19.66	0.7005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			257.93760	290.245	19.66	0.2995	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			905.45300	826.777	20.00	0.6392	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			344.35300	383.777	20.00	0.3608	0.00	0	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			859.08020	782.929	20.11	0.6177	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			377.98020	419.928	20.11	0.3823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			853.41270	777.579	20.13	0.6150	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			382.31270	424.579	20.13	0.3850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			847.77380	772.255	20.14	0.6123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			386.67380	429.255	20.14	0.3877	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			836.58190	761.697	20.17	0.6069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			395.48190	438.697	20.17	0.3931	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			803.68700	730.709	20.26	0.5907	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			422.58700	467.709	20.26	0.4093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			792.95010	720.606	20.29	0.5854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			431.85010	477.606	20.29	0.4146	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			777.05650	705.666	20.34	0.5773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			445.95650	492.666	20.34	0.4227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			766.60150	695.845	20.37	0.5720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			455.50150	502.845	20.37	0.4280	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			740.95370	671.779	20.44	0.5587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			479.85370	528.779	20.44	0.4413	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			725.89880	657.674	20.48	0.5507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Put			494.79880	544.674	20.48	0.4493	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			720.93590	653.025	20.50	0.5480	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			499.83590	550.025	20.50	0.4520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			668.14600	603.688	20.66	0.5192	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			557.04600	610.688	20.66	0.4808	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			645.23150	582.943	20.75	0.5063	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			584.13150	639.943	20.75	0.4937	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			589.67600	532.015	21.00	0.4735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			658.57600	719.015	21.00	0.5265	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			577.60900	520.862	21.06	0.4661	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			676.50900	737.861	21.06	0.5339	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			565.76800	509.927	21.12	0.4588	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			694.66800	756.927	21.12	0.5412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			561.87070	506.328	21.13	0.4563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			700.77070	763.328	21.13	0.5437	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			524.24000	471.653	21.32	0.4325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			763.14000	828.653	21.32	0.5675	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			502.80340	451.944	21.44	0.4186	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			801.70340	868.944	21.44	0.5814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			485.57290	436.179	21.53	0.4072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			834.47290	903.179	21.53	0.5928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			462.39010	415.291	21.68	0.3918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			881.29010	952.291	21.68	0.6082	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			455.96610	409.510	21.72	0.3874	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			894.86610	966.510	21.72	0.6126	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			425.65010	381.793	21.93	0.3663	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			964.55010	1,038.793	21.93	0.6337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			397.35490	355.982	22.14	0.3461	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,036.25490	1,112.982	22.14	0.6539	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			394.63140	353.499	22.16	0.3441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,043.53140	1,120.499	22.16	0.6559	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			376.09380	336.628	22.30	0.3306	0.00	0	5,000
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,037.71560	957.796	19.58	0.6586	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			355.41560	394.496	19.58	0.3414	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			273.82540	246.748	23.50	0.2312	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,811.52540	1,903.448	23.50	0.7688	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			359.09400	327.605	22.83	0.2828	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,582.59400	1,670.605	22.83	0.7172	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			999.48470	923.511	19.70	0.6265	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		432.98470	476.511	19.70	0.3735	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		1,180.40760	1,102.672	19.40	0.6422	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		479.90760	523.472	19.40	0.3578	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call		1,023.04510	953.454	19.86	0.5822	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put		622.54510	674.254	19.86	0.4178	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		906.66730	843.711	20.25	0.5339	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		756.16730	814.511	20.25	0.4661	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		684.20620	635.345	21.17	0.4308	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,113.70620	1,186.145	21.17	0.5692	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		648.70720	602.242	21.34	0.4130	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,188.20720	1,263.042	21.34	0.5870	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		645.57370	599.323	21.36	0.4114	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,195.07370	1,270.123	21.36	0.5886	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		642.46000	596.423	21.38	0.4098	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,201.96000	1,277.223	21.38	0.5902	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		546.16480	507.329	21.94	0.3592	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,445.66480	1,528.129	21.94	0.6408	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		536.01810	497.906	22.01	0.3536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,475.51810	1,558.706	22.01	0.6464	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call		429.46170	398.438	22.81	0.2929	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put		1,848.96170	1,939.238	22.81	0.7071	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		335.06820	310.174	23.55	0.2365	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,284.56820	2,380.974	23.55	0.7635	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		298.52170	276.388	23.90	0.2138	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,498.02170	2,597.188	23.90	0.7862	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		259.37210	240.247	24.34	0.1889	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		2,768.87210	2,871.047	24.34	0.8111	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		173.14870	163.261	26.57	0.1292	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,802.64870	3,914.061	26.57	0.8708	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		172.65390	162.809	26.59	0.1289	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,812.15390	3,923.609	26.59	0.8711	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		148.48530	140.766	27.85	0.1102	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,347.98530	4,461.566	27.85	0.8898	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		130.13180	117.752	28.08	0.0943	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,709.63180	4,818.552	28.08	0.9057	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		40.81590	36.250	28.08	0.0341	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,660.31590	6,777.050	28.08	0.9659	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		2,634.86680	2,521.610	17.11	0.9456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		34.36680	42.410	17.11	0.0544	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		1,944.04960	1,840.874	18.27	0.8446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		143.54960	161.674	18.27	0.1554	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,397.73080	1,308.044	19.01	0.7115	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		347.23080	378.844	19.01	0.2885	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		1,386.53090	1,300.818	19.20	0.6783	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		450.73090	486.818	19.20	0.3217	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		369.54290	344.808	23.69	0.2408	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		2,503.74290	2,600.808	23.69	0.7592	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		1,343.73850	1,263.931	19.35	0.6543	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		520.93850	563.031	19.35	0.3457	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		461.83360	432.075	23.12	0.2845	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,209.03360	2,301.175	23.12	0.7155	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call		0.00000	1,405.286	19.14	0.6566	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put		0.00000	628.486	19.14	0.3434	879,880.40	1,400	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,457.42570	1,378.610	19.20	0.6486	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		608.32570	651.810	19.20	0.3514	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,138.43160	1,077.230	20.15	0.5451	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		949.33160	1,010.430	20.15	0.4549	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		908.17820	857.354	20.96	0.4586	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put		1,329.07820	1,400.554	20.96	0.5414	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		904.82910	854.176	20.98	0.4572	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,335.72910	1,407.376	20.98	0.5428	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		901.49860	851.012	20.99	0.4559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,342.39860	1,414.212	20.99	0.5441	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		898.17630	847.860	21.00	0.4546	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,349.07630	1,421.060	21.00	0.5454	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		819.39600	773.573	21.34	0.4226	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,520.29600	1,596.773	21.34	0.5774	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call		0.00000	690.235	21.80	0.3848	1,932,657.72	2,800	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put		0.00000	1,833.435	21.80	0.6152	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		691.04090	652.613	22.03	0.3672	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,871.94090	1,955.813	22.03	0.6328	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		587.34090	553.693	22.66	0.3196	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,238.24090	2,326.893	22.66	0.6804	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call		378.61810	359.781	24.40	0.2183	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put		3,349.51810	3,452.981	24.40	0.7817	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		368.10040	351.085	24.59	0.2130	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,439.00040	3,544.285	24.59	0.7870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		326.97670	312.797	25.53	0.1891	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		3,897.87670	4,005.997	25.53	0.8109	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		260.06600	239.075	27.03	0.1459	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,890.96600	4,992.275	27.03	0.8541	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,278.18820	2,177.200	17.97	0.8350	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		199.08820	220.400	17.97	0.1650	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call		1,698.89920	1,611.836	18.89	0.7117	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put		449.79920	485.036	18.89	0.2883	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,526.90190	1,444.861	19.09	0.6677	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		557.80190	598.061	19.09	0.3323	0.00	0	2,850
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		439.07820	415.869	24.16	0.2386	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,273.07820	3,372.769	24.16	0.7614	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,706.65850	1,621.781	19.01	0.6971	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		510.65850	548.682	19.01	0.3029	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		698.82870	664.642	23.13	0.3244	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	17.38	Put			2,735.22870	2,825.442	23.13	0.6756	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			696.95030	662.858	23.14	0.3236	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,743.35030	2,833.658	23.14	0.6764	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,777.24740	2,672.068	17.57	0.8625	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			183.64740	202.868	17.57	0.1375	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			2,067.85980	1,980.325	18.87	0.7359	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			474.25980	511.126	18.87	0.2641	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			700.71370	666.433	23.12	0.3251	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,727.11370	2,817.233	23.12	0.6749	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			996.05740	953.698	22.97	0.3889	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,608.95740	2,689.598	22.97	0.6111	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			993.77230	951.496	22.98	0.3882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,616.67230	2,697.396	22.98	0.6118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			991.48740	949.301	22.99	0.3874	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,624.38740	2,705.201	22.99	0.6126	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,359.95210	1,304.428	21.55	0.5015	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,682.85210	1,750.328	21.55	0.4985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,231.87360	1,185.192	23.07	0.4218	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,711.37360	2,785.492	23.07	0.5782	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,229.42500	1,182.812	23.08	0.4211	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,718.92500	2,793.112	23.08	0.5789	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,226.97530	1,180.423	23.09	0.4204	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,726.47530	2,800.723	23.09	0.5796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,460.95490	1,410.933	23.17	0.4476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,827.05490	2,895.533	23.17	0.5524	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,220.86730	3,140.445	19.20	0.7908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			516.96730	555.045	19.20	0.2092	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,466.11460	1,415.973	23.15	0.4490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,812.21460	2,880.573	23.15	0.5510	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,463.53150	1,413.450	23.16	0.4483	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,819.63150	2,888.050	23.16	0.5517	0.00	0	0
Total \$ / R Option												2,812,538.12	4,200	2,319,614
Total \$ / R												1,798,375,950.52	129,092	3,163,167
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.20140		14.31050			0.0000	426,042.00	30	377
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.44300		14.56110			0.0000	938,795.00	65	405
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.67920		14.80050			0.0000	220,188.00	15	62
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.95680		15.07910			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,585,025.00	110	844
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			1,195.69940	659.091	28.96	0.0386	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			69,145.69940	79,519.091	28.96	0.9614	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,149.26720	638.744	29.08	0.0374	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			70,099.26720	80,498.744	29.08	0.9626	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			1,115.19680	619.136	29.20	0.0362	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	19/09/2016	Foreign Exchange Option	15.01	Put			71,065.19680	81,479.135	29.20	0.9638	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			45,996.48170	41,269.846	21.71	0.3897	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			88,886.48170	95,969.846	21.71	0.6103	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			45,677.86610	40,977.801	21.73	0.3875	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			89,567.86610	96,677.801	21.73	0.6125	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			45,361.38970	40,688.072	21.75	0.3853	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			90,251.38970	97,388.072	21.75	0.6147	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			249,802.17470	259,718.806	23.90	0.7862	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			29,715.93250	27,512.682	23.92	0.2130	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			250,665.93250	260,592.682	23.92	0.7870	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			29,989.44620	27,765.600	23.89	0.2147	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			248,939.44620	258,845.600	23.89	0.7853	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			29,852.17470	27,638.806	23.90	0.2138	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Call			66,508.73810	62,819.260	22.19	0.3556	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.37	Put			195,598.73810	204,139.260	22.19	0.6444	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call			66,279.58250	62,602.644	22.21	0.3545	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put			196,369.58250	204,922.644	22.21	0.6455	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call			66,050.89240	62,387.431	22.22	0.3535	0.00	0	0	
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put			197,140.89240	205,707.431	22.22	0.6465	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,585,025.00	110	844
£ / R	On	19/09/2016	Foreign Exchange Future			18.73930	18.86030			0.0000	62,420,608.30	3,331	42,209	
£ / R	On	05/10/2016	Foreign Exchange Future			18.79490	18.92190			0.0000	0.00	0	112	
£ / R	On	27/10/2016	Foreign Exchange Future			18.88100	19.01430			0.0000	0.00	0	41	
£ / R	On	19/12/2016	Foreign Exchange Future			19.08700	19.22190			0.0000	92,152,036.00	4,828	35,593	
£ / R	On	13/03/2017	Foreign Exchange Future			19.43740	19.57630			0.0000	194,374.00	10	3,511	
£ / R	On	25/04/2017	Foreign Exchange Future			19.61930	19.75950			0.0000	0.00	0	73	
£ / R	On	19/06/2017	Foreign Exchange Future			19.84690	19.98890			0.0000	0.00	0	12,625	
£ / R	On	18/12/2017	Foreign Exchange Future			20.72750	20.87250			0.0000	0.00	0	0	
Total £ / R Future												154,767,018.30	8,169	94,164
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call		146.89640	91.062	20.18	0.3469	0.00	0	1,050	
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put		186.59640	251.762	20.18	0.6531	0.00	0	1,050	
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call		10.57890	7.301	29.13	0.0329	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put		980.27890	1,098.001	29.13	0.9671	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call		2.53780	2.003	35.93	0.0086	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put		1,652.23780	1,772.704	35.93	0.9914	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		0.09100	0.154	58.91	0.0005	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		4,129.79100	4,250.854	58.91	0.9995	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call		0.29120	0.435	71.30	0.0011	0.00	0	700	
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put		4,739.99120	4,861.135	71.30	0.9989	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call		0.12130	0.124	45.19	0.0005	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put		3,039.82130	3,160.824	45.19	0.9995	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call		0.03810	0.047	48.96	0.0002	0.00	0	500	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,639.73810	3,760.747	48.96	0.9998	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.25380	0.278	87.53	0.0006	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			6,439.95380	6,560.978	87.53	0.9994	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			0.09310	0.157	59.12	0.0005	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			4,139.79310	4,260.857	59.12	0.9995	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			0.09520	0.160	59.32	0.0005	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			4,149.79520	4,270.860	59.32	0.9995	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call			1,042.61360	923.048	17.81	0.8778	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put			40.71360	48.148	17.81	0.1222	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call			389.86250	328.304	18.58	0.4010	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put			595.56250	667.304	18.58	0.5990	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			62.46690	53.364	21.11	0.0624	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			3,490.56690	3,616.364	21.11	0.9376	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			11.92650	11.328	29.03	0.0121	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			7,730.02650	7,864.328	29.03	0.9879	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			63.46800	54.252	21.10	0.0633	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			341.79120	386.108	17.59	0.3273	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			3,834.96870	3,966.361	21.68	0.9490	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			46.33050	46.548	27.47	0.0446	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			5,284.43050	5,419.548	27.47	0.9554	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			2,167.80700	2,041.583	17.28	0.8981	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			75.90700	84.583	17.28	0.1019	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			1,153.69120	1,063.108	17.59	0.6727	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			3,471.56800	3,597.252	21.10	0.9367	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			62.96560	53.807	21.11	0.0628	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			3,481.06560	3,606.807	21.11	0.9372	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			164.04740	144.955	20.48	0.1475	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			2,352.14740	2,467.955	20.48	0.8525	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			46.86870	43.361	21.68	0.0510	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			173.32390	163.551	22.54	0.1164	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			4,357.02390	4,486.151	22.54	0.8836	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			174.69780	164.847	22.53	0.1173	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			4,338.39780	4,467.447	22.53	0.8827	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			174.01070	164.198	22.53	0.1168	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			4,347.71070	4,476.798	22.53	0.8832	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			272.29450	260.755	23.12	0.1532	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			4,492.79450	4,621.455	23.12	0.8468	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			4,051.10000	4,193.100		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			4,031.10000	4,173.100		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			4,041.10000	4,183.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			891.81550	869.888	24.33	0.2830	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			5,179.31550	5,302.388	24.33	0.7170	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			894.00700	871.992	24.30	0.2837	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			5,161.50700	5,284.492	24.30	0.7163	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			892.91380	870.939	24.31	0.2833	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			5,170.41380	5,293.438	24.31	0.7167	0.00	0	0
Total £ / R Option												0.00	0	18,755
Total £ / R												154,767,018.30	8,169	112,919
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13869		0.13952			0.0000	0.00	0	18,270
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14159		0.14255			0.0000	21,237.90	150	3,624
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14450		0.14549			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14794		0.14896			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15123		0.15229			0.0000	0.00	0	0
Total ¥ / R Future												21,237.90	150	23,262
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,952.10000	2,869.200	15.94	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00000	0.000	15.94	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,952.10110	1,869.200	29.38	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.00110	0.000	29.38	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			952.14940	869.224	18.27	0.9997	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			0.04940	0.024	18.27	0.0003	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	22.38	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,745.20000	26,841.400	22.38	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	22.38	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,745.20000	27,841.400	22.38	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	22.38	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,745.20000	28,841.400	22.38	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,021.21330	957.443	17.87	0.6238	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			471.81330	507.243	17.87	0.3762	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			577.90190	534.810	18.95	0.4149	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,028.50190	1,084.610	18.95	0.5851	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			313.66570	287.175	19.91	0.2544	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,764.26570	1,836.975	19.91	0.7456	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			961.75210	903.708	19.41	0.5010	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,065.55210	1,110.108	19.41	0.4990	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			621.08830	578.233	20.14	0.3597	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,724.88830	1,784.633	20.14	0.6403	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			396.39250	364.689	20.79	0.2492	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,500.19250	2,571.089	20.79	0.7508	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,340.08730	1,275.341	20.14	0.5562	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,111.48730	1,152.841	20.14	0.4438	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			948.30380	897.109	20.71	0.4336	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,719.70380	1,774.609	20.71	0.5664	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			665.92990	626.181	21.27	0.3295	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,437.32990	2,503.681	21.27	0.6705	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												21,237.90	150	23,262
€ / R	On	19/09/2016	Foreign Exchange Future			15.96960		16.09720			0.0000	12,743,740.80	798	32,645
€ / R	On	30/09/2016	Foreign Exchange Future			16.00020		16.13610			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.22150		16.36140			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.29920		16.44010			0.0000	9,583,929.60	588	25,484
€ / R	On	13/03/2017	Foreign Exchange Future			16.63000		16.77580			0.0000	0.00	0	5,336
€ / R	On	19/06/2017	Foreign Exchange Future			17.02060		17.17090			0.0000	0.00	0	77,586
€ / R	On	18/09/2017	Foreign Exchange Future			17.39490		17.54980			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.81680		17.97240			0.0000	0.00	0	0
Total € / R Future												22,327,670.40	1,386	141,585
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			911.25590	1,036.438	31.47	0.9700	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,139.55600	1,012.366	29.21	0.9843	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			2.35600	2.766	29.21	0.0157	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			348.38660	237.965	21.75	0.6745	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			61.18660	78.365	21.75	0.3255	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			2.15780	2.508	29.31	0.0144	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,149.45480	1,022.234	29.26	0.9850	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			2.25480	2.634	29.26	0.0150	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			23.13920	14.611	28.04	0.0711	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			605.93920	725.011	28.04	0.9289	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			8.45590	6.038	31.47	0.0300	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,228.78280	1,101.373	29.68	0.9896	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			1.58280	1.773	29.68	0.0104	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,159.35780	1,032.108	29.31	0.9856	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			53.73560	35.966	22.84	0.1037	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			897.63560	1,015.766	22.84	0.8963	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			626.39950	550.822	19.21	0.5120	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			504.99950	569.322	19.21	0.4880	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			9.42570	7.868	24.79	0.0115	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			684.65160	757.405	19.55	0.5291	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,013.35040	1,103.311	20.38	0.6400	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			477.82360	423.425	20.20	0.3822	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			937.72360	1,024.225	20.20	0.6178	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			27.20020	23.098	24.65	0.0303	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,387.10020	4,523.898	24.65	0.9697	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,006.37610	1,096.028	20.37	0.6380	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			443.45040	392.511	20.38	0.3600	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,469.32570	5,608.668	24.79	0.9885	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			667.99420	595.504	19.38	0.4948	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			627.89420	696.304	19.38	0.5052	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			624.75160	556.605	19.55	0.4709	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			449.51810	397.964	20.35	0.3640	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			999.41810	1,088.764	20.35	0.6360	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			446.47610	395.228	20.37	0.3620	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			379.49950	344.908	21.84	0.2460	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,293.69950	2,404.908	21.84	0.7540	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			377.77600	343.340	21.85	0.2451	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,301.97600	2,413.340	21.85	0.7549	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			376.05700	341.777	21.86	0.2441	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,310.25700	2,421.777	21.86	0.7559	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			588.51080	549.425	21.78	0.2964	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,597.61080	2,708.825	21.78	0.7036	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			586.60700	547.669	21.79	0.2956	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,605.70700	2,717.069	21.79	0.7044	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			584.71580	545.920	21.80	0.2948	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,613.81580	2,725.320	21.80	0.7052	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,739.41950	2,848.121	21.64	0.6600	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			813.45340	766.959	21.62	0.3415	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,723.65340	2,832.059	21.62	0.6585	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			811.33300	764.983	21.63	0.3408	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,731.53300	2,840.083	21.63	0.6592	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			809.21950	763.021	21.64	0.3400	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,689.12590	1,762.694	20.39	0.4790	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,599.14950	1,516.755	20.37	0.5228	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,676.74950	1,749.955	20.37	0.4772	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,595.33270	1,513.115	20.38	0.5219	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,682.93270	1,756.315	20.38	0.4781	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,591.52590	1,509.494	20.39	0.5210	0.00	0	0
Total € / R Option												0.00	0	46,372
Total € / R												22,327,670.40	1,386	187,957
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.65180		10.69220			0.0000	2,844,030.60	267	9,841
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.80830		10.85420			0.0000	0.00	0	1,802
AU\$ / R	On	13/03/2017	Foreign Exchange Future			10.96360		11.01150			0.0000	0.00	0	3,405
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.14640		11.19480			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.31800		11.37050			0.0000	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Future			11.54480		11.59680			0.0000	0.00	0	0
Total AU\$ / R Future												2,844,030.60	267	15,048
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			506.32600	466.478	24.62	0.9584	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			4.12600	4.678	24.62	0.0416	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			496.58360	456.773	24.46	0.9559	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			4.38360	4.973	24.46	0.0441	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			486.85760	447.086	24.31	0.9533	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			4.65760	5.286	24.31	0.0467	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			250.85430	267.008	14.97	0.4229	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			436.33060	406.172	14.96	0.5868	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			242.13060	257.872	14.96	0.4132	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			430.66930	400.716	14.96	0.5820	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			246.46930	262.416	14.96	0.4180	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			425.05430	395.308	14.97	0.5771	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,128.94280	1,166.951	16.74	0.7505	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			188.69860	178.841	16.76	0.2475	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,137.19860	1,175.241	16.76	0.7525	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			192.20430	182.220	16.72	0.2515	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,120.70430	1,158.620	16.72	0.7485	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			190.44280	180.551	16.74	0.2495	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			331.46450	318.207	16.80	0.3229	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,186.66450	1,221.807	16.80	0.6771	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			329.23910	316.063	16.81	0.3211	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,194.43910	1,229.663	16.81	0.6789	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			327.03000	313.932	16.83	0.3193	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,202.23000	1,237.532	16.83	0.6807	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,254.88210	1,289.990	16.87	0.6345	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			452.88220	435.566	16.88	0.3638	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,262.38220	1,297.566	16.88	0.6362	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			450.39770	433.160	16.89	0.3622	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,269.89770	1,305.160	16.89	0.6378	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			455.38210	437.990	16.87	0.3655	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			744.33420	720.893	16.79	0.4769	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,027.53420	1,056.093	16.79	0.5231	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			751.49340	727.900	16.77	0.4804	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,014.69340	1,043.100	16.77	0.5196	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			747.90250	724.388	16.78	0.4786	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,021.10250	1,049.588	16.78	0.5214	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,844,030.60	267	15,048
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.80300		10.84550			0.0000	0.00	0	4,310
CAD/ R	On	19/12/2016	Foreign Exchange Future			10.99260		11.04190			0.0000	0.00	0	30
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.17820		11.22960			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.39580		11.44780			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	4,340
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.12070	0.102	41.04	0.0008	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,534.62070	1,577.102	41.04	0.9992	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.11640	0.099	41.16	0.0008	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,544.61640	1,587.099	41.16	0.9992	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.11230	0.096	41.27	0.0008	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,554.61230	1,597.096	41.27	0.9992	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			56.77220	49.645	19.16	0.1013	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,524.87220	1,567.045	19.16	0.8987	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			56.03560	48.976	19.18	0.1001	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,534.13560	1,576.376	19.18	0.8999	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			55.30880	48.316	19.19	0.0989	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,543.40880	1,585.716	19.19	0.9011	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			140.11320	132.582	18.81	0.1770	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,650.51320	1,694.382	18.81	0.8230	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			138.94590	131.480	18.83	0.1757	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,659.34590	1,703.280	18.83	0.8243	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			141.29120	133.695	18.79	0.1783	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,641.69120	1,685.495	18.79	0.8217	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			537.38800	516.903	16.71	0.4499	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			819.58800	851.103	16.71	0.5501	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			533.92090	513.557	16.72	0.4477	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			826.12090	857.757	16.72	0.5523	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			530.47980	510.233	16.74	0.4455	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			832.67980	864.433	16.74	0.5545	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	4,340
CF CANDCO	On	19/12/2016	Foreign Exchange Future			449.40990		404.91970			0.0000	0.00	0	20,000
Total CF CANDO CAGZ Future												0.00	0	20,000
Total CF CANDO CAGZ												0.00	0	20,000
CF CANDCO	On	03/10/2016	Foreign Exchange Future			50.34750		33.93370			0.0000	0.00	0	30,000
Total CF CANDO CAHA Future												0.00	0	30,000
Total CF CANDO CAHA												0.00	0	30,000
CHF / R	On	19/09/2016	Foreign Exchange Future			14.60560		14.70340			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			14.92480		15.03440			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.24810		15.36070			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.62740		15.74260			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			0.29400	0.216	40.20	0.0013	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,896.89400	1,994.616	40.20	0.9987	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			0.28510	0.210	40.28	0.0012	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,906.88510	2,004.610	40.28	0.9988	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			0.27650	0.204	40.35	0.0012	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,916.87650	2,014.604	40.35	0.9988	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			169.94600	149.456	21.97	0.1747	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,815.54600	1,904.656	21.97	0.8253	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			168.58420	148.219	21.98	0.1734	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,824.18420	1,913.419	21.98	0.8266	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			167.23320	146.991	21.99	0.1722	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,832.83320	1,922.191	21.99	0.8278	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			353.37290	328.702	21.81	0.2537	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,062.67290	2,150.602	21.81	0.7463	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			356.90650	332.020	21.78	0.2559	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,046.20650	2,133.920	21.78	0.7441	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			355.13670	330.357	21.79	0.2548	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,054.43670	2,142.257	21.79	0.7452	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1,034.24190	980.834	20.08	0.4998	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,161.64190	1,223.434	20.08	0.5002	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1,030.40380	977.173	20.10	0.4984	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,167.80380	1,229.773	20.10	0.5016	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1,026.57470	973.521	20.11	0.4970	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,173.97470	1,236.121	20.11	0.5030	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			2.13220		2.14280			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.14660		2.16010			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.16970		2.18400			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.19790		2.21180			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			0.24420	0.253	43.68	0.0010	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,172.24420	3,278.253	43.68	0.9990	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			0.20690	0.217	44.27	0.0008	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,272.20690	3,378.217	44.27	0.9992	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			0.28950	0.295	43.08	0.0011	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,072.28950	3,178.295	43.08	0.9989	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			127.46910	110.496	20.15	0.1085	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,026.46910	3,144.496	20.15	0.8915	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			119.49230	103.325	20.23	0.1023	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,118.49230	3,237.325	20.23	0.8977	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			112.02030	96.623	20.31	0.0964	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,211.02030	3,330.623	20.31	0.9036	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			297.66350	273.247	19.47	0.1809	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,257.66350	3,376.247	19.47	0.8191	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			285.23620	261.847	19.55	0.1743	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,345.23620	3,464.847	19.55	0.8257	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			273.35210	250.947	19.63	0.1680	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,433.35210	3,553.947	19.63	0.8320	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,585.41370	1,654.901	18.62	0.5143	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,264.08760	1,196.328	18.68	0.4750	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,646.08760	1,717.328	18.68	0.5250	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,225.82020	1,159.811	18.73	0.4645	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,707.82020	1,780.811	18.73	0.5355	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,303.41370	1,233.901	18.62	0.4857	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Future			2.14150		2.15500			0.0000	0.00	0	435
Total CNH/R Future												0.00	0	435
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			801.24420	722.515	17.30	0.5430	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			551.24420	607.515	17.30	0.4570	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			911.09350	825.316	17.18	0.5911	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			461.09350	510.317	17.18	0.4089	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			854.95100	772.684	17.24	0.5670	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			504.95100	557.684	17.24	0.4330	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			2.14650		2.16300			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.19220		2.21050			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.23700		2.25550			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			2.05620	1.701	40.43	0.0059	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,272.05620	2,436.701	40.43	0.9941	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1.69540	1.426	41.01	0.0050	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,371.69540	2,536.426	41.01	0.9950	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1.40220	1.200	41.60	0.0042	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,471.40220	2,636.200	41.60	0.9958	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,833.39340	2,998.397	19.53	0.8826	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			129.00470	112.695	19.62	0.1107	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,924.00470	3,090.695	19.62	0.8893	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			148.43410	128.632	19.44	0.1244	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,743.43410	2,906.632	19.44	0.8756	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			138.39340	120.397	19.53	0.1174	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			1,024.34020	936.120	16.68	0.4884	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,069.34020	1,166.120	16.68	0.5116	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			982.80150	897.868	16.76	0.4737	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,127.80150	1,227.868	16.76	0.5263	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			942.76480	861.069	16.85	0.4592	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,187.76480	1,291.069	16.85	0.5408	0.00	0	0
Total DKK / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.83040		1.84460			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.86300		1.87820			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.89440		1.91010			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.93070		1.94640			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			0.22970	0.190	44.28	0.0008	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,754.22970	2,896.190	44.28	0.9992	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			0.17700	0.150	44.75	0.0007	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,854.17700	2,996.150	44.75	0.9993	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			0.13670	0.118	45.22	0.0005	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,954.13670	3,096.118	45.22	0.9995	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			207.18690	182.264	24.01	0.1602	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,625.18690	2,752.264	24.01	0.8398	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			196.13550	172.380	24.14	0.1525	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,714.13550	2,842.380	24.14	0.8475	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			185.71230	163.072	24.27	0.1452	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,803.71230	2,933.072	24.27	0.8548	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			456.07230	421.752	23.05	0.2500	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,755.07230	2,877.752	23.05	0.7500	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			439.88140	406.675	23.16	0.2422	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,838.88140	2,962.675	23.16	0.7578	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			424.34020	392.213	23.28	0.2347	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,923.34020	3,048.213	23.28	0.7653	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,300.42610	1,227.773	20.28	0.5012	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,436.42610	1,520.773	20.28	0.4988	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,263.17050	1,192.492	20.39	0.4902	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,499.17050	1,585.492	20.39	0.5098	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,227.06180	1,158.326	20.50	0.4793	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,563.06180	1,651.326	20.50	0.5207	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			0.14020		0.14130			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14030		0.14130			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14040		0.14060			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13650		0.14020			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			10.35690		10.42720			0.0000	0.00	0	100
NZ\$/ R	On	19/12/2016	Foreign Exchange Future			10.49790		10.57340			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.63720		10.71550			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.80160		10.88250			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			967.31620	897.075	29.96	0.9982	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			0.11620	0.175	29.96	0.0018	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			957.32640	887.091	29.88	0.9980	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			0.12640	0.191	29.88	0.0020	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			947.33750	877.107	29.79	0.9978	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			0.13750	0.207	29.79	0.0022	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			246.92820	218.130	16.93	0.3674	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			523.52820	570.230	16.93	0.6326	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			243.69470	215.202	16.95	0.3636	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			530.29470	577.302	16.95	0.6364	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			240.49880	212.311	16.97	0.3598	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			537.09880	584.411	16.97	0.6402	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			339.21450	311.337	16.92	0.3791	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			733.71450	784.137	16.92	0.6209	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			345.54880	317.174	16.88	0.3846	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			720.04880	769.974	16.88	0.6154	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			342.36950	314.242	16.90	0.3818	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			726.86950	777.042	16.90	0.6182	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			600.46800	563.112	16.92	0.4900	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			677.96800	721.512	16.92	0.5100	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			608.60980	570.842	16.89	0.4948	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			666.10980	709.242	16.89	0.5052	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			604.52650	566.963	16.91	0.4924	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			672.02650	715.363	16.91	0.5076	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			1.33200		1.33510			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.34680		1.35030			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36070		1.36420			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.37680		1.38010			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			649.00000	680.000		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			749.00000	780.000		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			849.00000	880.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			497.00000	532.000		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			597.00000	632.000		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			697.00000	732.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			558.00000	593.000		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			658.00000	693.000		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			758.00000	793.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			1.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			0.00000	32.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			99.00000	132.000		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			199.00000	232.000		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			1.31950		1.31790			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.32150		1.32010			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.32410		1.32270			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.32690		1.32560			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			1.12450		1.12490			0.0000	0.00	0	13,234
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12850		1.12900			0.0000	112,850.00	100	65
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13290		1.13350			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13800		1.13870			0.0000	0.00	0	0
Total QUANTO € / \$ Future												112,850.00	100	13,299
Total QUANTO € / \$												112,850.00	100	13,299
RAIN	On	19/09/2016	Foreign Exchange Future			24,886.55000		25,056.32000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,292.64000		25,485.84000			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			10.41600		10.48640			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.59080		10.66890			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.76470		10.84440			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			0.54200	0.362	37.69	0.0030	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,134.14200	1,204.362	37.69	0.9970	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			0.51920	0.349	37.82	0.0028	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,144.11920	1,214.349	37.82	0.9972	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			0.49750	0.336	37.95	0.0027	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,154.09750	1,224.336	37.95	0.9973	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			87.20090	73.495	19.22	0.1440	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,228.30090	1,292.695	19.22	0.8560	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			86.04810	72.484	19.23	0.1423	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,237.14810	1,301.684	19.23	0.8577	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			84.91030	71.488	19.25	0.1406	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,246.01030	1,310.688	19.25	0.8594	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			446.12720	411.669	17.01	0.4545	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			591.72720	636.969	17.01	0.5455	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			442.33370	408.114	17.02	0.4515	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			597.93370	643.414	17.02	0.5485	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			438.56990	404.588	17.04	0.4486	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			604.16990	649.888	17.04	0.5514	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			4.77640		4.79760			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.77020		4.79080			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.76670		4.78660			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			0.20330	0.056	31.00	0.0013	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			472.60330	493.656	31.00	0.9987	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.24690	0.076	30.74	0.0017	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			452.64690	473.676	30.74	0.9983	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.22390	0.065	30.87	0.0015	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			462.62390	483.665	30.87	0.9985	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			27.68680	24.415	16.92	0.1241	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			526.88680	544.215	16.92	0.8759	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			26.72210	23.504	16.95	0.1201	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			535.92210	553.304	16.95	0.8799	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			25.73690	22.625	16.98	0.1162	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			544.93690	562.425	16.98	0.8838	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			174.44290	163.461	15.38	0.4498	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			247.84290	256.761	15.38	0.5502	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			170.53570	159.694	15.40	0.4424	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			253.93570	262.994	15.40	0.5576	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			166.70090	156.000	15.43	0.4351	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			260.10090	269.300	15.43	0.5649	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.42510		1.42280			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.36200		1.37040			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.30860		1.32540			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.25200		1.28370			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,977,221,244.60	135,074	1,191,136
Total Options												2,812,538.12	4,200	2,384,741
Grand Total:												1,980,033,782.72	139,274	3,575,877