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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/09/2016 Foreign Exchange Future			14.73650		14.70280			0.0000	271,151,600.00	18,400	0
\$ / R On 05/09/2016 Foreign Exchange Future			14.68180		14.70920			0.0000	0.00	0	55
\$ / R On 06/09/2016 Foreign Exchange Future			14.68180		14.71130			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.67640		14.72200			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.67930		14.72730			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.69060		14.74540			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.69640		14.74980			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.70810		14.75860			0.0000	1,291,282,931.40	87,794	446,449
\$ / R On 22/09/2016 Foreign Exchange Future			14.71690		14.76520			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.73150		14.77620			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.73440		14.77840			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			14.73730		14.78060			0.0000	0.00	0	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.74020		14.78280			0.0000	0.00	0	2,856
\$ / R On 03/10/2016 Foreign Exchange Future			14.74900		14.69480			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			14.75490		14.79510			0.0000	0.00	0	32
\$ / R On 10/10/2016 Foreign Exchange Future			14.76930		14.80960			0.0000	0.00	0	2,700
\$ / R On 12/10/2016 Foreign Exchange Future			14.77500		14.81530			0.0000	0.00	0	0
\$ / R On 14/10/2016 Foreign Exchange Future			14.78070		14.82110			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			14.79510		14.83550			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.81510		14.85570			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.81800		14.85860			0.0000	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	07/11/2016	Foreign Exchange Future			14.84950		14.89050			0.0000	163,344.50	11	11
\$ / R	On	10/11/2016	Foreign Exchange Future			14.85830		14.89930			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.87870		14.91970			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.91080		14.95170			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.95480		14.99590			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.95770		14.99890			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.97250		15.01370			0.0000	1,203,384,742.50	80,373	114,006
\$ / R	On	13/01/2017	Foreign Exchange Future			15.04650		15.08770			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			15.08200		15.12320			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.22130		15.26270			0.0000	46,790,276.20	3,074	79,971
\$ / R	On	12/04/2017	Foreign Exchange Future			15.31070		15.35250			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.34950		15.39140			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.51450		15.55720			0.0000	0.00	0	149,681
\$ / R	On	12/07/2017	Foreign Exchange Future			15.58480		15.62760			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.79310		15.83570			0.0000	6,712,067.50	425	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			16.07290		16.11360			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			16.35260		16.39140			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.63240		16.66930			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>2,819,484,962.10</b>	<b>190,077</b>	<b>807,001</b>
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Call			753.12200	786.500	38.00	1.0000	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	13.95	Put			0.32200	0.000	38.00	0.0000	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Call			593.88080	626.500	38.00	1.0000	0.00	0	0
\$ / R	On	01/09/2016	Foreign Exchange Option	14.11	Put			1.08080	0.000	38.00	0.0000	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			1,230.88440	1,203.079	33.74	0.9926	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			1.68440	1.279	33.74	0.0074	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,017.54610	987.304	30.93	0.9732	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			6.24610	5.504	30.93	0.0268	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.18250	0.080	47.65	0.0004	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,028.88250	3,058.280	47.65	0.9996	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.18420	0.092	48.91	0.0004	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,088.88420	3,118.292	48.91	0.9996	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,214.83800	1,184.429	32.60	0.9867	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			3.53800	2.629	32.60	0.0133	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			951.16150	904.213	25.72	0.9630	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			9.16150	7.813	25.72	0.0370	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.99150	0.436	40.53	0.0019	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,578.99150	2,624.036	40.53	0.9981	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			5.01910	3.038	34.55	0.0119	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,777.71910	1,823.738	34.55	0.9881	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.67540	0.363	43.07	0.0014	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,073.37540	3,121.063	43.07	0.9986	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,234.14770	1,184.457	28.42	0.9779	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			6.84770	5.157	28.42	0.0221	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			132.40680	102.174	25.95	0.2935	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			405.10680	422.874	25.95	0.7065	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		1.40050	0.419	43.72	0.0013	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,966.00050	4,019.819	43.72	0.9987	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		190.98890	145.074	23.69	0.3498	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		395.58890	404.474	23.69	0.6502	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,469.79980	1,414.598	27.04	0.9729	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		9.99980	8.198	27.04	0.0271	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,460.05980	1,404.700	26.93	0.9725	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		10.25980	8.300	26.93	0.0275	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,450.25200	1,394.804	26.82	0.9721	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		10.45200	8.404	26.82	0.0279	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call		1,763.48210	1,713.016	26.21	0.9842	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put		4.88210	4.916	26.21	0.0158	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,527.60690	1,477.395	25.29	0.9713	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		9.00690	9.295	25.29	0.0287	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,478.81180	1,428.293	24.92	0.9685	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,944.58360	2,994.342	33.43	0.9930	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		1.84760	1.438	46.18	0.0032	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,793.24760	4,843.338	46.18	0.9968	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		9.34140	5.620	28.59	0.0171	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,110.74140	2,157.520	28.59	0.9829	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,249.09410	2,296.655	29.37	0.9857	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		4.03600	2.802	32.14	0.0082	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,745.43600	2,794.702	32.14	0.9918	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		12.81760	7.444	27.37	0.0228	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,894.21760	1,939.344	27.37	0.9772	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		3.18360	2.442	33.43	0.0070	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,913.84700	1,959.149	27.49	0.9778	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		11.74190	6.879	27.71	0.0210	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,953.14190	1,998.779	27.71	0.9790	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		19.54970	11.004	25.82	0.0338	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,620.94970	1,662.904	25.82	0.9662	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		7.69410	4.755	29.37	0.0143	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,650.06640	1,692.434	25.99	0.9676	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		15.55180	8.883	26.65	0.0272	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,766.95180	1,810.783	26.65	0.9728	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		37.96610	22.261	24.58	0.0649	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,279.36610	1,314.161	24.58	0.9351	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		12.44700	7.249	27.49	0.0222	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,307.21540	1,342.530	24.60	0.9392	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		22.48810	12.580	25.32	0.0386	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,533.88810	1,574.480	25.32	0.9614	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		80.63340	57.709	24.38	0.1445	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		922.03340	949.609	24.38	0.8555	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		18.66640	10.534	25.99	0.0324	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,008.50350	1,037.882	24.43	0.8801	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		49.68490	31.483	24.51	0.0872	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	15.86	Put		1,151.08490	1,183.383	24.51	0.9128	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		156.70840	124.520	23.44	0.2722	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		598.10840	616.420	23.44	0.7278	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		35.81540	20.630	24.60	0.0608	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		674.98780	696.369	23.79	0.7644	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		96.55210	71.885	24.34	0.1727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		837.95210	863.785	24.34	0.8273	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		306.33680	260.589	21.90	0.4808	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		307.73680	312.489	21.90	0.5192	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		67.10350	45.982	24.43	0.1199	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		359.87080	367.226	22.21	0.5675	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		214.10640	175.594	22.74	0.3579	702,375.60	4,000	5,650
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		455.50640	467.494	22.74	0.6421	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		375.34670	325.002	21.46	0.5596	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		236.74670	236.902	21.46	0.4404	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		133.58780	104.469	23.79	0.2356	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		275.95840	278.441	21.69	0.4858	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		324.89640	277.667	21.76	0.5030	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		286.29640	289.567	21.76	0.4970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		573.20120	516.688	20.55	0.7388	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		114.60120	108.588	20.55	0.2612	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		268.47080	225.326	22.21	0.4325	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		184.44050	181.640	21.12	0.3717	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		386.08390	335.199	21.40	0.5710	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		227.48390	227.099	21.40	0.4290	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		1,008.11620	952.258	20.94	0.9230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		29.51620	24.158	20.94	0.0770	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		334.55840	286.541	21.69	0.5142	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		47.41430	40.686	19.69	0.1250	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		646.10360	588.847	20.26	0.7893	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		87.50360	80.747	20.26	0.2107	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		1,216.94710	1,164.260	22.73	0.9490	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		18.34710	16.160	22.73	0.0510	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		443.04050	389.739	21.12	0.6283	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put		23.78010	20.060	21.75	0.0637	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		1,083.43030	1,028.911	21.59	0.9339	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		24.83030	20.811	21.59	0.0661	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,469.07030	1,418.462	24.84	0.9680	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		10.47030	10.362	24.84	0.0320	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		806.01430	748.786	19.69	0.8750	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		10.21180	10.193	24.92	0.0315	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,459.29850	1,408.635	24.76	0.9674	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		10.69850	10.535	24.76	0.0326	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		1,274.71640	1,222.644	23.21	0.9543	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		16.11640	14.544	23.21	0.0457	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		1,102.38010	1,048.160	21.75	0.9363	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	22/09/2016	Foreign Exchange Option	14.20	Call			662.42620	612.902	20.41	0.7748	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			97.22620	96.002	20.41	0.2252	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			385.15280	353.359	21.21	0.5311	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			298.95280	311.859	21.21	0.4689	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			2.94520	3.657	33.60	0.0084	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,634.54520	3,679.257	33.60	0.9916	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,978.70270	2,934.725	26.90	0.9989	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.30270	0.325	26.90	0.0011	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,295.10420	1,254.043	20.50	0.9449	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			16.70420	19.643	20.50	0.0551	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			3.08370	3.796	32.60	0.0089	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,474.68370	3,519.396	32.60	0.9911	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			1,166.14220	1,126.849	20.09	0.9219	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			25.54220	29.549	20.09	0.0781	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			189.23780	172.747	23.12	0.2949	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			706.43780	732.547	23.12	0.7051	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			0.00000	361.550	21.06	0.5077	13,305,040.00	36,800	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			0.00000	372.550	21.06	0.4923	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			0.00000	432.766	20.71	0.5734	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			0.00000	293.766	20.71	0.4266	5,405,296.24	18,400	18,400
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			1,258.63860	1,219.815	18.73	0.9340	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			23.53860	24.915	18.73	0.0660	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			497.16440	475.180	20.38	0.5777	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			297.56440	315.880	20.38	0.4223	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			509.66170	488.701	20.41	0.5786	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			304.36170	323.701	20.41	0.4214	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			166.95770	160.644	23.30	0.2399	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,035.85770	1,069.944	23.30	0.7601	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			563.66300	544.196	20.15	0.5937	2,911,449.14	5,350	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			308.16300	329.096	20.15	0.4063	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			7.63890	7.819	27.28	0.0146	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,921.93890	3,962.719	27.28	0.9854	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			6.84920	7.029	27.31	0.0132	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,001.14920	4,041.929	27.31	0.9868	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,058.37320	3,018.052	24.01	0.9936	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			2.67320	2.952	24.01	0.0064	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,395.47650	1,359.251	18.22	0.9114	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			39.77650	44.151	18.22	0.0886	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			427.55610	417.183	20.85	0.4697	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			528.95610	559.183	20.85	0.5303	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			389.82340	380.788	21.10	0.4385	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			591.22340	622.788	21.10	0.5615	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			140.29370	139.344	23.74	0.1914	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,421.69370	1,461.344	23.74	0.8086	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,632.46360	1,592.883	18.19	0.9458	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			23.86360	24.883	18.19	0.0542	0.00	0	9,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			804.23970	780.470	19.35	0.7101	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			195.63970	212.470	19.35	0.2899	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			156.43400	153.867	23.73	0.1932	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,565.93400	1,604.367	23.73	0.8068	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			148.78640	146.388	23.86	0.1850	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,618.28640	1,656.888	23.86	0.8150	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			489.54380	475.877	20.61	0.4871	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			549.04380	576.377	20.61	0.5129	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			879.64200	853.817	19.31	0.7042	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			230.34200	245.517	19.31	0.2958	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			1,373.85180	1,338.429	18.49	0.8714	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			74.55180	80.129	18.49	0.1286	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			331.42570	322.165	22.11	0.3389	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,011.72570	1,043.465	22.11	0.6611	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			105.76890	102.910	25.12	0.1265	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,276.06890	2,314.210	25.12	0.8735	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,706.78310	1,669.197	18.72	0.9166	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			47.08310	50.497	18.72	0.0834	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,534.93860	1,500.076	18.49	0.8729	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			83.23860	89.276	18.49	0.1271	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			40.92180	38.248	30.20	0.0445	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,489.22180	4,527.448	30.20	0.9555	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,158.38600	3,117.762	21.69	0.9878	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			6.68600	6.962	21.69	0.0122	0.00	0	250
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			337.58000	357.084	19.48	0.3310	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			963.48000	941.884	19.48	0.6690	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,387.90790	2,348.904	19.41	0.9532	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			29.00790	31.204	19.41	0.0468	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,378.36720	2,339.397	19.40	0.9525	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			29.46720	31.697	19.40	0.0475	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,368.83290	2,329.897	19.39	0.9519	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			29.93290	32.197	19.39	0.0481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			2,063.90130	2,026.434	18.67	0.9244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			50.20130	53.934	18.67	0.0756	0.00	0	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,860.52240	1,824.271	18.29	0.9024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			66.82240	71.771	18.29	0.0976	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,796.75930	1,762.518	18.28	0.8932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			73.05930	80.018	18.28	0.1068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,787.69090	1,753.927	18.28	0.8917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			73.99090	81.427	18.28	0.1083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,779.00780	1,745.354	18.29	0.8902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			75.30780	82.854	18.29	0.1098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,753.12520	1,719.748	18.32	0.8855	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			79.42520	87.248	18.32	0.1145	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,744.53380	1,711.250	18.33	0.8840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			80.83380	88.750	18.33	0.1160	0.00	0	4,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,617.96770	1,586.140	18.47	0.8591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		104.26770	113.640	18.47	0.1409	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		1,456.43310	1,426.695	18.65	0.8219	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		142.73310	154.195	18.65	0.1781	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		1,417.43580	1,388.241	18.69	0.8119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		153.73580	165.741	18.69	0.1881	261,870.78	1,580	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		1,401.99690	1,373.022	18.71	0.8079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		158.29690	170.522	18.71	0.1921	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		1,231.37500	1,205.808	18.95	0.7581	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		217.67500	233.308	18.95	0.2419	0.00	0	88,390
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		1,176.44270	1,151.865	19.07	0.7395	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		242.74270	259.365	19.07	0.2605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		1,169.69820	1,145.245	19.09	0.7371	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		245.99820	262.745	19.09	0.2629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		1,162.98100	1,138.649	19.10	0.7348	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		249.28100	266.149	19.10	0.2652	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		1,149.62860	1,125.545	19.13	0.7300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		255.92860	273.045	19.13	0.2700	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		1,110.23250	1,086.886	19.23	0.7157	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		276.53250	294.386	19.23	0.2843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		1,097.32220	1,074.220	19.26	0.7109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		283.62220	301.720	19.26	0.2891	99,265.98	329	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		1,078.15940	1,055.424	19.30	0.7036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		294.45940	312.924	19.30	0.2964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		1,065.52200	1,043.032	19.34	0.6988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		301.82200	320.532	19.34	0.3012	0.00	0	1,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		1,034.41440	1,012.530	19.41	0.6866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		320.71440	340.030	19.41	0.3134	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		1,010.02570	988.621	19.47	0.6768	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		336.32570	356.121	19.47	0.3232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		945.22380	925.126	19.65	0.6497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		381.52380	402.626	19.65	0.3503	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		916.86710	897.351	19.72	0.6374	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		403.16710	424.852	19.72	0.3626	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		846.31520	828.276	19.92	0.6053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		462.61520	485.776	19.92	0.3947	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		0.00000	812.974	19.97	0.5979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		0.00000	500.474	19.97	0.4021	20,018,976.00	40,000	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		810.20320	792.936	20.03	0.5880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		496.50320	520.437	20.03	0.4120	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		760.85170	744.656	20.19	0.5636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		547.15170	572.156	20.19	0.4364	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		732.48480	716.912	20.28	0.5491	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		578.78480	604.412	20.28	0.4509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		709.54590	694.479	20.36	0.5371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		605.84590	631.979	20.36	0.4629	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		678.48010	664.424	20.48	0.5205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		644.78010	671.924	20.48	0.4795	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		669.82470	656.176	20.51	0.5158	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		656.12470	683.676	20.51	0.4842	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		590.76660	578.853	20.89	0.4701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		777.06660	806.353	20.89	0.5299	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		587.05640	575.223	20.91	0.4679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		783.35640	812.723	20.91	0.5321	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		520.73200	510.354	21.26	0.4269	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		907.03200	937.854	21.26	0.5731	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call		495.06550	485.394	21.42	0.4105	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put		961.36550	992.894	21.42	0.5895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		488.85090	479.405	21.46	0.4065	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		975.15090	1,006.905	21.46	0.5935	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		468.05030	459.033	21.60	0.3926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		1,024.35030	1,056.533	21.60	0.6074	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		437.20220	428.822	21.82	0.3716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		1,103.50220	1,136.322	21.82	0.6284	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		405.97790	398.234	22.06	0.3498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,192.27790	1,225.734	22.06	0.6502	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		403.48300	395.792	22.08	0.3480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,199.78300	1,233.292	22.08	0.6520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call		393.67500	386.180	22.17	0.3410	254,106.18	658	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put		1,229.97500	1,263.680	22.17	0.6590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		391.26390	383.816	22.19	0.3393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,237.56390	1,271.316	22.19	0.6607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		359.11590	352.310	22.47	0.3159	0.00	0	25,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,345.41590	1,379.810	22.47	0.6841	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		318.08470	311.697	22.86	0.2849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,504.38470	1,539.196	22.86	0.7151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call		297.23900	290.929	23.05	0.2689	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put		1,593.53900	1,628.429	23.05	0.7311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		280.95200	275.032	23.21	0.2563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,667.25200	1,702.532	23.21	0.7437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		268.94530	263.309	23.33	0.2470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,725.24530	1,760.809	23.33	0.7530	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		259.08930	253.687	23.43	0.2392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,775.38930	1,811.187	23.43	0.7608	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		255.89190	250.565	23.47	0.2367	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		1,792.19190	1,828.065	23.47	0.7633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		234.66950	229.844	23.71	0.2197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,910.96950	1,947.344	23.71	0.7803	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		224.78280	220.189	23.83	0.2116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,971.08280	2,007.689	23.83	0.7884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		223.40840	218.847	23.85	0.2105	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		1,979.70840	2,016.347	23.85	0.7895	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	16.83	Call			215.35350	210.981	23.96	0.2039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,031.65350	2,068.481	23.96	0.7961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			205.10530	200.971	24.09	0.1953	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,101.40530	2,138.471	24.09	0.8047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			200.18580	196.165	24.16	0.1912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,136.48580	2,173.665	24.16	0.8088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			198.97420	194.983	24.18	0.1902	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,145.27420	2,182.483	24.18	0.8098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			194.21770	190.338	24.25	0.1862	19,541,251.37	102,666	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,180.51770	2,217.838	24.25	0.8138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			153.96990	151.007	24.93	0.1514	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,530.26990	2,568.507	24.93	0.8486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			144.39720	141.650	25.12	0.1428	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,630.69720	2,669.150	25.12	0.8572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			143.56150	140.832	25.14	0.1421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,639.86150	2,678.332	25.14	0.8579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			131.67000	129.401	25.41	0.1315	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,777.97000	2,816.901	25.41	0.8685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			129.43170	127.788	25.50	0.1298	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,805.73170	2,845.288	25.50	0.8702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			127.62770	126.208	25.58	0.1281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			2,833.92770	2,873.708	25.58	0.8719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			114.05800	112.861	26.38	0.1141	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,100.35800	3,140.361	26.38	0.8859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			112.74500	111.568	26.47	0.1127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,129.04500	3,169.068	26.47	0.8873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			111.45870	110.300	26.55	0.1113	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,157.75870	3,197.800	26.55	0.8887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			109.78000	108.649	26.67	0.1096	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,196.08000	3,236.149	26.67	0.8904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			108.95740	107.838	26.73	0.1087	70,957.08	658	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,215.25740	3,255.338	26.73	0.8913	146,490.19	45	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			98.11840	97.159	27.55	0.0973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,494.41840	3,534.659	27.55	0.9027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			96.77110	95.830	27.67	0.0958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,533.07110	3,573.330	27.67	0.9042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			83.92590	83.155	28.93	0.0821	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,960.22590	4,000.655	28.93	0.9179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			81.68820	80.946	29.18	0.0797	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,047.98820	4,088.446	29.18	0.9203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			81.20730	80.470	29.24	0.0791	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,067.50730	4,107.970	29.24	0.9209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			77.76920	75.424	29.53	0.0743	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,214.06920	4,252.924	29.53	0.9257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			73.99790	70.182	29.53	0.0699	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,310.29790	4,347.682	29.53	0.9301	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			53.40500	50.484	29.53	0.0526	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,739.70500	4,777.984	29.53	0.9474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			51.47770	48.644	29.53	0.0510	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,787.77770	4,826.144	29.53	0.9490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			49.24980	46.518	29.53	0.0490	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,845.54980	4,884.018	29.53	0.9510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			44.39440	41.889	29.53	0.0447	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,980.69440	5,019.389	29.53	0.9553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			40.28740	37.977	29.53	0.0411	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,106.58740	5,145.477	29.53	0.9589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			37.93880	35.741	29.53	0.0390	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,184.23880	5,223.241	29.53	0.9610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			34.13310	32.122	29.53	0.0355	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,320.43310	5,359.622	29.53	0.9645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			32.61390	30.679	29.53	0.0341	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,378.91390	5,418.179	29.53	0.9659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			23.26160	21.808	29.53	0.0252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,809.56160	5,849.308	29.53	0.9748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			21.52110	20.161	29.53	0.0235	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,907.82110	5,947.661	29.53	0.9765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			19.90390	18.632	29.53	0.0219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,006.20390	6,046.132	29.53	0.9781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			16.47820	15.397	29.53	0.0185	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,242.77820	6,282.897	29.53	0.9815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			15.71350	14.676	29.53	0.0177	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,302.01350	6,342.176	29.53	0.9823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			3.87320	3.569	29.53	0.0049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,000.17320	8,041.069	29.53	0.9951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			2,539.09470	2,499.743	19.53	0.9595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			25.39470	27.243	19.53	0.0405	657,819.14	24,146	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			2,452.50180	2,413.413	19.37	0.9545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			28.80180	30.913	19.37	0.0455	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.11980	0.107	29.53	0.0002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,926.41980	11,967.607	29.53	0.9998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,222.78700	3,182.177	20.73	0.9846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			9.08700	9.677	20.73	0.0154	0.00	0	250
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,370.07380	1,346.892	18.81	0.7645	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			232.37380	250.392	18.81	0.2355	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			401.01600	398.189	22.39	0.3217	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,483.31600	1,521.689	22.39	0.6783	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			505.87050	503.436	21.69	0.3776	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,272.67050	1,311.436	21.69	0.6224	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,312.70340	1,293.287	18.89	0.7335	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			289.50340	311.287	18.89	0.2665	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1,497.02930	1,481.259	18.80	0.7350	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			334.32930	359.959	18.80	0.2650	0.00	0	46,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			892.32270	890.332	20.27	0.5278	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			859.62270	899.032	20.27	0.4722	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			848.42100	847.168	20.44	0.5088	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			925.72100	965.868	20.44	0.4912	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			844.53640	843.351	20.46	0.5071	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			931.83640	972.051	20.46	0.4929	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			840.66970	839.552	20.47	0.5054	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			937.96970	978.252	20.47	0.4946	552,712.44	565	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			719.50870	720.275	20.99	0.4496	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,156.80870	1,198.975	20.99	0.5504	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			706.50350	707.455	21.05	0.4434	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,183.80350	1,226.155	21.05	0.5566	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			453.73000	456.742	22.65	0.3090	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,941.03000	1,985.442	22.65	0.6910	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			406.76410	409.699	23.00	0.2819	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,144.06410	2,188.399	23.00	0.7181	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			355.49840	358.839	23.42	0.2515	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,402.79840	2,447.539	23.42	0.7485	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			227.00180	231.868	25.11	0.1694	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,394.30180	3,440.568	25.11	0.8306	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			226.34260	231.203	25.13	0.1689	130,629.70	565	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,403.64260	3,449.903	25.13	0.8311	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			194.14320	198.781	26.35	0.1442	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,931.44320	3,977.481	26.35	0.8558	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			176.79530	181.256	27.18	0.1306	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,294.09530	4,339.956	27.18	0.8694	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			70.23100	70.403	27.98	0.0573	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,227.53100	6,269.103	27.98	0.9427	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			3,078.89360	3,039.103	16.06	0.9746	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			16.19360	17.803	16.06	0.0254	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			2,343.53440	2,310.978	17.35	0.9054	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			80.83440	89.678	17.35	0.0946	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			0.00000	1,724.619	18.53	0.7944	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			0.00000	253.319	18.53	0.2056	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,715.50200	1,698.546	18.68	0.7613	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			313.00200	337.846	18.68	0.2387	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			484.12180	488.650	22.79	0.3068	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,151.62180	2,197.950	22.79	0.6932	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,660.96990	1,646.342	18.76	0.7384	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			369.56990	396.842	18.76	0.2616	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			591.99920	596.755	22.18	0.3544	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			1,870.59920	1,917.255	22.18	0.6456	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,123.10410	1,126.313	20.29	0.5381	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,065.90410	1,111.813	20.29	0.4619	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,119.17580	1,122.381	20.30	0.5367	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,071.97580	1,117.881	20.30	0.4633	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		1,111.37010	1,114.556	20.33	0.5340	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,084.17010	1,130.056	20.33	0.4660	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		1,017.20460	1,021.541	20.65	0.5001	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,240.00460	1,287.041	20.65	0.4999	0.00	0	3,155	
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,392.90930	1,390.681	19.40	0.6270	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		725.70930	766.181	19.40	0.3730	0.00	0	1,297	
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		733.93410	741.358	21.93	0.3869	0.00	0	2,000	
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		1,906.73410	1,956.858	21.93	0.6131	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		465.49300	473.682	23.75	0.2632	0.00	0	1,297	
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,058.29300	3,109.182	23.75	0.7368	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		1,115.26820	1,118.459	20.31	0.5354	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,078.06820	1,123.959	20.31	0.4646	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		401.07870	410.375	24.41	0.2310	0.00	0	150	
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		3,493.87870	3,545.875	24.41	0.7690	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		322.10570	330.617	26.36	0.1843	0.00	0	3,155	
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,474.90570	4,526.117	26.36	0.8157	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		859.89680	866.014	21.28	0.4396	0.00	0	2,850	
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,562.69680	1,611.514	21.28	0.5604	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,672.19640	2,647.311	17.12	0.8912	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		114.99640	132.811	17.12	0.1088	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,855.25410	1,842.061	18.70	0.7428	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		408.05410	437.561	18.70	0.2572	0.00	0	2,850	
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,776.51720	1,765.128	18.79	0.7254	0.00	0	0	
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		449.31720	480.628	18.79	0.2746	0.00	0	2,000	
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		2,040.64100	2,028.131	18.46	0.7682	0.00	0	0	
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		363.04100	393.331	18.46	0.2318	0.00	0	1,000	
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		546.19770	555.509	23.42	0.2913	0.00	0	1,000	
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		2,898.59770	2,950.709	23.42	0.7087	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		3,190.35160	3,163.742	16.66	0.9100	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		104.65160	120.641	16.66	0.0900	0.00	0	2,000	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		2,414.52230	2,399.290	18.06	0.8002	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		328.82230	356.190	18.06	0.1998	0.00	0	2,000	
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		841.46940	850.021	22.42	0.3810	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,385.76940	2,436.921	22.42	0.6190	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		843.68900	852.228	22.40	0.3818	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,377.98900	2,429.128	22.40	0.6182	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		839.26370	847.822	22.43	0.3801	0.00	0	0	
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,393.56370	2,444.722	22.43	0.6199	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		1,143.96940	1,145.457	22.35	0.4357	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,330.36940	2,372.557	22.35	0.5643	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		1,141.35400	1,142.867	22.36	0.4349	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,337.75400	2,379.967	22.36	0.5651	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		1,561.91860	1,558.728	20.95	0.5550	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		1,448.31860	1,485.828	20.95	0.4450	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		1,146.59990	1,148.054	22.34	0.4365	0.00	0	0	
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,322.99990	2,365.154	22.34	0.5635	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	19/03/2018	Foreign Exchange Option	17.50	Call			1,370.94810	1,367.193	22.55	0.4594	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,479.54810	2,514.593	22.55	0.5406	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,368.21290	1,364.492	22.56	0.4587	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,486.81290	2,521.892	22.56	0.5413	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,373.69060	1,369.894	22.54	0.4602	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,472.29060	2,507.294	22.54	0.5398	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,593.47410	1,585.465	22.68	0.4797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,614.17410	2,643.065	22.68	0.5203	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,590.65670	1,582.689	22.69	0.4790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,621.35670	2,650.289	22.69	0.5210	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,587.83730	1,579.911	22.70	0.4783	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,628.53730	2,657.511	22.70	0.5217	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,460.10990	3,430.233	18.35	0.8237	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			430.80990	437.833	18.35	0.1763	0.00	0	70,530
<b>Total \$ / R Option</b>												<b>64,058,239.82</b>	<b>235,762</b>	<b>2,065,692</b>
<b>Total \$ / R</b>												<b>2,883,543,201.92</b>	<b>425,839</b>	<b>2,872,693</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.70810		14.75860			0.0000	2,220,923.10	151	589
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.97250		15.01370			0.0000	1,197,800.00	80	176
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.22130		15.26270			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.51450		15.55720			0.0000	0.00	0	3
<b>Total \$ / R MAXI Future</b>												<b>3,418,723.10</b>	<b>231</b>	<b>821</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			21,740.86670	17,858.195	22.70	0.3627	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			44,880.86670	46,048.195	22.70	0.6373	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			21,410.63840	17,559.390	22.74	0.3579	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			45,550.63840	46,749.390	22.74	0.6421	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			21,084.66070	17,265.019	22.77	0.3533	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			46,224.66070	47,455.019	22.77	0.6467	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			67,407.45830	66,033.195	20.50	0.5182	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			65,037.45830	67,783.195	20.50	0.4818	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			66,982.47270	65,623.152	20.51	0.5158	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			65,612.47270	68,373.152	20.51	0.4842	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			66,565.83470	65,215.502	20.53	0.5135	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			66,195.83470	68,965.502	20.53	0.4865	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			214,406.40620	218,839.879	23.00	0.7181	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			40,498.54170	40,793.599	23.01	0.2809	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			215,228.54170	219,663.599	23.01	0.7191	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			40,855.15800	41,147.401	22.98	0.2829	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			213,585.15800	218,017.401	22.98	0.7171	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			40,676.40620	40,969.879	23.00	0.2819	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			82,794.29190	83,475.179	21.43	0.4267	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			164,074.29190	169,025.179	21.43	0.5733	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			82,514.02340	83,197.860	21.44	0.4255	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Put			164,794.02340	169,747.859	21.44	0.5745	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	19/06/2017	Foreign Exchange Option	16.39	Call			82,235.42810	82,921.094	21.46	0.4244	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.39	Put			165,515.42810	170,471.094	21.46	0.5756	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>3,418,723.10</b>	<b>231</b>	<b>821</b>
£ / R	On	08/09/2016	Foreign Exchange Future			19.51680		19.29110			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			19.56150		19.34140			0.0000	312,768,823.50	15,989	47,161
£ / R	On	05/10/2016	Foreign Exchange Future			19.63250		19.40130			0.0000	0.00	0	112
£ / R	On	27/10/2016	Foreign Exchange Future			19.72630		19.49240			0.0000	0.00	0	41
£ / R	On	19/12/2016	Foreign Exchange Future			19.95400		19.71890			0.0000	30,489,712.00	1,528	21,201
£ / R	On	13/03/2017	Foreign Exchange Future			20.32350		20.08510			0.0000	1,117,792.50	55	1,089
£ / R	On	25/04/2017	Foreign Exchange Future			20.51610		20.27660			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			20.76320		20.52180			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			21.60940		21.35430			0.0000	22,473,776.00	1,040	0
<b>Total £ / R Future</b>												<b>366,850,104.00</b>	<b>18,612</b>	<b>79,202</b>
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.32210	0.304	31.29	0.0013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			2,969.22210	2,743.504	31.29	0.9987	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.31480	0.297	31.32	0.0013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			2,979.21480	2,753.497	31.32	0.9987	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.08970	0.191	60.42	0.0005	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			6,558.98970	6,333.391	60.42	0.9995	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3.91160	3.848	27.26	0.0149	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,912.81160	1,687.048	27.26	0.9851	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.32970	0.312	31.26	0.0013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			2,959.22970	2,733.512	31.26	0.9987	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Call			627.01460	769.390	20.04	0.7867	807,859.08	1,050	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	18.90	Put			185.61460	107.890	20.04	0.2133	0.00	0	1,050
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Call			189.55340	241.685	20.64	0.3919	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	19.83	Put			678.15340	510.184	20.64	0.6081	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			61.94970	78.988	21.32	0.1644	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			1,230.54970	1,027.488	21.32	0.8356	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2.39680	2.302	28.52	0.0059	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			3,650.99680	3,430.802	28.52	0.9941	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Call			1.46390	1.290	30.67	0.0032	0.00	0	700
£ / R	On	19/09/2016	Foreign Exchange Option	23.60	Put			4,260.06390	4,039.790	30.67	0.9968	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Call			6.34820	6.986	24.11	0.0187	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	21.90	Put			2,564.94820	2,345.486	24.11	0.9813	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			3.56200	3.625	26.54	0.0095	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			3,162.16200	2,942.125	26.54	0.9905	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			0.40200	0.137	33.93	0.0004	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			5,959.00200	5,738.637	33.93	0.9996	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2.37910	2.282	28.56	0.0058	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			3,660.97910	3,440.782	28.56	0.9942	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2.36150	2.263	28.60	0.0058	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	19/09/2016		Foreign Exchange Option	23.01	Put		3,670.96150	3,450.763	28.60	0.9942	0.00	0	0
£ / R	On	05/10/2016		Foreign Exchange Option	17.92	Call		1,537.84790	1,745.596	19.89	0.9375	0.00	0	0
£ / R	On	05/10/2016		Foreign Exchange Option	17.92	Put		56.54790	33.096	19.89	0.0625	0.00	0	0
£ / R	On	27/10/2016		Foreign Exchange Option	19.22	Call		750.00070	887.645	19.75	0.6461	0.00	0	0
£ / R	On	27/10/2016		Foreign Exchange Option	19.22	Put		477.60070	381.345	19.75	0.3539	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.65	Call		158.55320	187.954	21.86	0.1584	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.65	Put		3,089.65320	2,883.954	21.86	0.8416	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	26.94	Call		15.38620	21.079	26.10	0.0210	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	26.94	Put		7,236.48620	7,007.079	26.10	0.9790	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.63	Call		160.53530	190.278	21.85	0.1600	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	18.41	Put		305.34860	251.099	19.05	0.2045	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	23.01	Put		3,417.74390	3,206.442	22.07	0.8689	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	24.46	Call		60.33190	68.312	23.51	0.0642	58,543.30	857	4,885
£ / R	On	19/12/2016		Foreign Exchange Option	24.46	Put		4,801.43190	4,574.312	23.51	0.9358	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	17.13	Call		2,681.52200	2,901.701	20.20	0.9247	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	17.13	Put		92.62200	77.701	20.20	0.0753	66,589.41	857	4,885
£ / R	On	19/12/2016		Foreign Exchange Option	18.41	Call		1,614.24860	1,795.099	19.05	0.7955	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.63	Put		3,071.63530	2,866.278	21.85	0.8400	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.64	Call		159.54130	189.111	21.85	0.1592	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.64	Put		3,080.64130	2,875.111	21.85	0.8408	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	21.41	Call		335.19450	389.528	20.96	0.2886	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	21.41	Put		2,026.29450	1,845.528	20.96	0.7114	1,581,617.32	857	4,885
£ / R	On	19/12/2016		Foreign Exchange Option	23.01	Call		126.64390	150.441	22.07	0.1311	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.76	Call		273.61970	305.594	22.00	0.1850	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.76	Put		3,948.51970	3,742.094	22.00	0.8150	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.74	Call		275.70690	307.923	21.99	0.1862	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.74	Put		3,930.60690	3,724.423	21.99	0.8138	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.75	Call		274.66120	306.754	21.99	0.1856	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.75	Put		3,939.56120	3,733.254	21.99	0.8144	0.00	0	0
£ / R	On	25/04/2017		Foreign Exchange Option	23.98	Call		360.40810	397.979	21.83	0.2115	0.00	0	0
£ / R	On	25/04/2017		Foreign Exchange Option	23.98	Put		4,063.80810	3,861.879	21.83	0.7885	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Put		3,518.20000	3,276.800	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.02	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.02	Put		3,498.20000	3,256.800	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.03	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.03	Put		3,508.20000	3,266.800	1.0000	1.0000	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Call		864.35060	916.217	21.39	0.3075	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Put		4,670.05060	4,466.817	21.39	0.6925	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Call		866.78670	918.875	21.37	0.3084	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Put		4,652.48670	4,449.475	21.37	0.6916	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Call		865.56700	917.544	21.38	0.3080	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Put		4,661.26700	4,458.144	21.38	0.6920	0.00	0	0
<b>Total £ / R Option</b>											<b>2,514,609.12</b>	<b>3,621</b>	<b>43,283</b>	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R</b>												<b>369,364,713.12</b>	<b>22,233</b>	<b>122,485</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14255		0.14271			0.0000	2,265,484.06	15,892	18,270
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14577		0.14585			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14880		0.14888			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15243		0.15252			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15588		0.15596			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>2,265,484.06</b>	<b>15,892</b>	<b>23,230</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,271.10170	3,255.501	27.21	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00170	0.001	27.21	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,271.16220	2,255.544	22.41	0.9998	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.06220	0.044	22.41	0.0002	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,273.76090	1,257.767	18.35	0.9888	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			2.66090	2.267	18.35	0.0112	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	28.82	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,414.50000	26,423.400	28.82	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	28.82	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,414.50000	27,423.400	28.82	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.82	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,414.50000	28,423.400	28.82	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,266.39720	1,265.337	17.78	0.7041	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			377.99720	385.237	17.78	0.2959	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			779.22800	781.626	19.40	0.5054	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			890.82800	901.526	19.40	0.4946	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			486.38260	489.611	21.15	0.3464	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,597.98260	1,609.510	21.15	0.6536	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,178.65370	1,189.647	19.77	0.5712	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			926.15370	946.247	19.77	0.4288	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			822.62250	833.738	21.12	0.4354	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,570.12250	1,590.338	21.12	0.5646	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			589.11660	599.531	22.56	0.3298	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,336.61660	2,356.131	22.56	0.6702	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,553.49920	1,572.831	20.18	0.6139	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			957.09920	984.931	20.18	0.3861	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			1,163.72190	1,184.066	21.46	0.4964	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,567.32190	1,596.166	21.46	0.5036	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			881.77050	901.576	22.67	0.3982	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,285.37050	2,313.676	22.67	0.6018	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>2,265,484.06</b>	<b>15,892</b>	<b>23,230</b>
€ / R	On	19/09/2016	Foreign Exchange Future			16.46560		16.43930			0.0000	7,804,694.40	474	37,374
€ / R	On	30/09/2016	Foreign Exchange Future			16.50600		16.47150			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.74510		16.70930			0.0000	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	19/12/2016	Foreign Exchange Future			16.83260		16.79780			0.0000	841,630.00	50	23,479
€ / R	On	13/03/2017	Foreign Exchange Future			17.17990		17.14450			0.0000	0.00	0	4,905
€ / R	On	19/06/2017	Foreign Exchange Future			17.59290		17.55830			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.98350		17.94680			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			18.35650		18.31950			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>8,646,324.40</b>	<b>524</b>	<b>143,583</b>
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,491.01680	1,516.429	23.58	0.9684	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			11.71680	10.829	23.58	0.0316	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			701.41020	719.491	19.34	0.8334	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			72.11020	63.891	19.34	0.1666	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,500.80480	1,526.247	23.64	0.9689	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			11.50480	10.647	23.64	0.0311	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			212.95290	217.040	21.29	0.4013	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			453.65290	431.440	21.29	0.5987	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			128.46340	129.390	22.27	0.2672	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			689.16340	663.790	22.27	0.7328	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,579.24950	1,604.906	24.17	0.9729	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			9.94950	9.306	24.17	0.0271	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,510.59700	1,536.068	23.71	0.9695	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			11.29700	10.468	23.71	0.0305	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			209.98260	214.408	21.70	0.3327	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			718.48260	688.408	21.70	0.6673	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			870.87090	886.232	18.59	0.6485	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			401.57090	381.132	18.59	0.3515	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			37.40280	36.169	26.28	0.0391	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			548.14760	529.273	18.80	0.4030	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			834.53640	811.469	19.51	0.5180	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			664.83970	677.329	19.33	0.5060	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			767.03970	744.729	19.33	0.4940	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			66.64660	66.186	24.95	0.0689	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,068.84660	4,033.586	24.95	0.9311	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			828.29330	805.291	19.49	0.5158	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			622.33640	634.069	19.51	0.4820	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,139.60280	5,103.569	26.28	0.9609	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			897.48130	914.184	18.67	0.6203	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			499.68130	481.583	18.67	0.3797	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			845.94760	861.873	18.80	0.5970	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			629.87140	641.738	19.48	0.4863	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			822.07140	799.138	19.48	0.5137	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			626.09330	637.891	19.49	0.4842	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,037.30000	2,013.490	21.12	0.6815	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			489.81110	501.356	21.13	0.3174	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,045.31110	2,021.456	21.13	0.6826	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			487.83600	499.327	21.15	0.3163	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,053.33600	2,029.427	21.15	0.6837	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			491.80000	503.390	21.12	0.3185	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			707.31360	721.596	20.98	0.3567	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,329.01360	2,308.696	20.98	0.6433	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			705.14810	719.373	21.00	0.3558	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,336.84810	2,316.473	21.00	0.6442	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			702.98480	717.163	21.01	0.3549	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,344.68480	2,324.263	21.01	0.6451	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			941.63850	958.491	20.89	0.3956	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,464.83850	2,444.991	20.89	0.6044	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			939.25080	956.049	20.90	0.3947	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,472.45080	2,452.549	20.90	0.6053	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			944.04080	960.940	20.88	0.3964	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,457.24080	2,437.440	20.88	0.6036	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,498.39040	1,492.540	19.77	0.4276	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,755.81840	1,787.105	19.75	0.5743	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,486.31840	1,480.605	19.75	0.4257	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,751.84910	1,783.071	19.76	0.5733	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,492.34910	1,486.571	19.76	0.4267	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,747.89040	1,779.040	19.77	0.5724	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>46,372</b>
<b>Total € / R</b>												<b>8,646,324.40</b>	<b>524</b>	<b>189,955</b>
AUS / R	On	19/09/2016	Foreign Exchange Future			11.09450		11.07830			0.0000	576,914.00	52	10,506
AUS / R	On	19/12/2016	Foreign Exchange Future			11.26900		11.24430			0.0000	0.00	0	1,725
AUS / R	On	13/03/2017	Foreign Exchange Future			11.43570		11.41090			0.0000	0.00	0	3,405
AUS / R	On	19/06/2017	Foreign Exchange Future			11.63330		11.60920			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.82190		11.79730			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			12.01060		11.98380			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>576,914.00</b>	<b>52</b>	<b>15,636</b>
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			893.65340	909.830	20.20	0.9725	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			5.35340	5.330	20.20	0.0275	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			883.76960	899.955	20.08	0.9717	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			5.46960	5.455	20.08	0.0283	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			873.88940	890.084	19.97	0.9710	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			5.58940	5.584	19.97	0.0290	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			133.32360	131.308	14.62	0.2383	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			712.37490	735.176	14.63	0.7688	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			128.07490	126.176	14.63	0.2312	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			704.98000	727.723	14.63	0.7653	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			130.68000	128.723	14.63	0.2347	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			697.62360	720.308	14.62	0.7617	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			845.71410	842.258	15.93	0.6290	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			301.90670	323.548	15.89	0.3762	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			831.00670	827.848	15.89	0.6238	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			299.20180	320.742	15.91	0.3736	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			838.30180	835.042	15.91	0.6264	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			296.61410	317.958	15.93	0.3710	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			465.18440	489.337	16.07	0.4312	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			905.98440	906.037	16.07	0.5688	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			462.04930	486.134	16.09	0.4290	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			912.84930	912.834	16.09	0.5710	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			458.93930	482.952	16.10	0.4268	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			919.73930	919.652	16.10	0.5732	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			982.50440	982.697	16.29	0.5362	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			606.44570	631.170	16.30	0.4619	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			989.14570	989.270	16.30	0.5381	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			603.10080	627.767	16.31	0.4601	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			995.80080	995.866	16.31	0.5399	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			609.80440	634.597	16.29	0.4638	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			928.97080	955.746	16.41	0.5604	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			825.17080	825.146	16.41	0.4396	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			937.66780	964.502	16.39	0.5639	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			813.86780	813.902	16.39	0.4361	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			933.30990	960.114	16.40	0.5621	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			819.50990	819.514	16.40	0.4379	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>576,914.00</b>	<b>52</b>	<b>15,636</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.23880		11.25010			0.0000	0.00	0	2,230
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.44620		11.45050			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.64180		11.64610			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.87370		11.87880			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,230</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			8.09110	7.490	23.40	0.0332	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,137.99110	1,148.690	23.40	0.9668	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			7.89400	7.316	23.46	0.0325	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,147.79400	1,158.516	23.46	0.9675	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			7.70200	7.147	23.53	0.0318	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,157.60200	1,168.347	23.53	0.9682	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			119.99480	121.802	18.45	0.1986	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,199.49480	1,205.602	18.45	0.8014	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			122.61570	124.452	18.40	0.2023	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,182.11570	1,188.252	18.40	0.7977	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			121.29850	123.120	18.43	0.2004	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,190.79850	1,196.920	18.43	0.7996	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			222.24230	230.301	17.86	0.2666	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,306.14230	1,318.501	17.86	0.7334	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			220.57810	228.604	17.88	0.2649	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,314.47810	1,326.804	17.88	0.7351	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			218.92810	226.921	17.90	0.2632	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,322.82810	1,335.121	17.90	0.7368	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			736.39850	749.558	16.08	0.5622	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			587.59850	605.858	16.08	0.4378	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			731.83410	745.012	16.09	0.5599	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			593.03410	611.312	16.09	0.4401	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			727.29480	740.486	16.10	0.5575	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			598.49480	616.786	16.10	0.4425	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2,230</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			15.01470		15.03210			0.0000	0.00	0	1,858
CHF / R	On	19/12/2016	Foreign Exchange Future			15.36990		15.38140			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.70610		15.71730			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			16.10590		16.11950			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			11.36790	9.732	24.01	0.0317	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,579.26790	1,595.032	24.01	0.9683	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			11.19420	9.578	24.06	0.0312	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,589.09420	1,604.878	24.06	0.9688	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			11.02350	9.427	24.11	0.0307	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,598.92350	1,614.727	24.11	0.9693	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			284.93890	281.980	21.93	0.2667	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,583.53890	1,592.080	21.93	0.7333	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			283.14460	280.199	21.95	0.2653	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,591.74460	1,600.299	21.95	0.7347	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			281.36260	278.431	21.96	0.2639	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,599.96260	1,608.531	21.96	0.7361	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			482.67480	481.362	21.53	0.3250	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,835.37480	1,845.261	21.53	0.6750	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			486.88370	485.562	21.50	0.3274	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,819.58370	1,829.462	21.50	0.6726	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			484.77610	483.454	21.51	0.3262	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,827.47610	1,837.355	21.51	0.6738	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1,239.14300	1,239.462	19.65	0.5682	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			989.64300	1,003.562	19.65	0.4318	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1,234.83750	1,235.163	19.66	0.5668	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			995.33750	1,009.263	19.66	0.4332	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1,230.55290	1,230.884	19.67	0.5654	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,001.05290	1,014.984	19.67	0.4346	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,858</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.19820		2.20440			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.22830		2.23250			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.25570		2.25960			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.28760		2.29170			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			10.65650	10.966	24.52	0.0247	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,466.65650	2,528.966	24.52	0.9753	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			9.61520	9.884	24.88	0.0223	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,565.61520	2,627.884	24.88	0.9777	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			8.69910	8.930	25.24	0.0201	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,664.69910	2,726.930	25.24	0.9799	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			261.32680	262.954	19.75	0.2047	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,436.32680	2,479.954	19.75	0.7953	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			247.72590	249.377	19.85	0.1956	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,522.72590	2,566.377	19.85	0.8044	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			234.86360	236.532	19.96	0.1868	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,609.86360	2,653.532	19.96	0.8132	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			468.69960	481.385	19.08	0.2696	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,672.69960	2,724.385	19.08	0.7304	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			451.24410	463.815	19.16	0.2612	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,755.24410	2,806.815	19.16	0.7388	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			434.49530	446.931	19.25	0.2531	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,838.49530	2,889.931	19.25	0.7469	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,302.47890	1,354.121	18.39	0.4380	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,714.46730	1,723.761	18.29	0.5833	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,197.46730	1,247.761	18.29	0.4167	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,666.39810	1,676.380	18.34	0.5726	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,249.39810	1,300.380	18.34	0.4274	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,619.47890	1,630.121	18.39	0.5620	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH/R	On	28/11/2016	Foreign Exchange Future			2.22130		2.22570			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			337.50040	358.692	17.03	0.2934	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			1,434.75150	1,407.271	16.92	0.7454	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			277.75150	294.271	16.92	0.2546	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			1,363.62010	1,338.425	16.98	0.7263	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			306.62010	325.425	16.98	0.2737	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			1,294.50040	1,271.692	17.03	0.7066	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
<b>Total CNH/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH/R</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
DKK / R	On	19/09/2016	Foreign Exchange Future			2.21420		2.21020			0.0000	447,268.40	202	100
DKK / R	On	19/12/2016	Foreign Exchange Future			2.26450		2.25890			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.31120		2.30560			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>447,268.40</b>	<b>202</b>	<b>100</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			31.70140	33.106	22.75	0.0685	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,829.70140	1,791.106	22.75	0.9315	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			27.71980	29.132	23.05	0.0607	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,925.71980	1,887.132	23.05	0.9393	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			24.82810	26.049	23.42	0.0544	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,022.82810	1,984.049	23.42	0.9456	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			242.57510	256.838	19.46	0.2006	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,553.57510	2,511.838	19.46	0.7994	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			269.75580	285.395	19.25	0.2197	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,380.75580	2,340.395	19.25	0.7803	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			255.78640	270.722	19.35	0.2099	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,466.78640	2,425.722	19.35	0.7901	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			1,346.48010	1,402.453	17.02	0.5959	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			890.48010	890.453	17.02	0.4041	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			1,296.54230	1,351.815	17.08	0.5820	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			940.54230	939.815	17.08	0.4180	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			1,248.09440	1,302.638	17.13	0.5680	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			992.09440	990.638	17.13	0.4320	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>447,268.40</b>	<b>202</b>	<b>100</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.89620		1.90300			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.93210		1.93770			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.96550		1.97110			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			2.00440		2.01020			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			15.52330	11.727	25.99	0.0284	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,185.52330	2,249.727	25.99	0.9716	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			13.75330	10.440	26.39	0.0253	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,283.75330	2,348.440	26.39	0.9747	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			12.21240	9.320	26.80	0.0226	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,382.21240	2,447.320	26.80	0.9774	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			343.33740	338.799	22.96	0.2493	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,166.33740	2,217.799	22.96	0.7507	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			327.42240	323.221	23.12	0.2392	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,250.42240	2,302.221	23.12	0.7608	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			312.33210	308.447	23.27	0.2296	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,335.33210	2,387.447	23.27	0.7704	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			609.55410	617.289	22.02	0.3259	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,298.55410	2,362.289	22.02	0.6741	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			589.26060	597.330	22.15	0.3168	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,378.26060	2,442.330	22.15	0.6832	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			569.02360	577.322	22.26	0.3078	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,458.02360	2,522.322	22.26	0.6922	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,606.08250	1,603.086	19.42	0.5855	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,104.08250	1,159.086	19.42	0.4145	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,561.49960	1,559.936	19.54	0.5740	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,159.49960	1,215.936	19.54	0.4260	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,518.18820	1,518.035	19.65	0.5626	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,216.18820	1,274.035	19.65	0.4374	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/09/2016	Foreign Exchange Future			0.14480		0.14530			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14480		0.14490			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14420		0.14490			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14370		0.14430			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	19/09/2016	Foreign Exchange Future			0.08920		0.08920			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04190		0.04210			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04080		0.04090			0.0000	0.00	0	0
NGN / R	On	19/06/2017	Foreign Exchange Future			0.03970		0.03980			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.71430		10.70060			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.86650		10.84460			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.01630		10.99320			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			11.19490		11.17220			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,242.79870	1,256.441	24.60	0.9895	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			2.19870	2.141	24.60	0.0105	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,232.89130	1,246.530	24.55	0.9890	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			2.29130	2.230	24.55	0.0110	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,222.98750	1,236.623	24.50	0.9886	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			2.38750	2.323	24.50	0.0114	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			384.50340	401.199	16.60	0.5248	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			389.90340	384.699	16.60	0.4752	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			380.22300	396.814	16.62	0.5207	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			395.62300	390.314	16.62	0.4793	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			375.98140	392.470	16.64	0.5167	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			401.38140	395.970	16.64	0.4833	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			466.02140	488.909	16.66	0.4963	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			582.82140	582.609	16.66	0.5037	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			473.89480	496.959	16.63	0.5021	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			570.69480	570.659	16.63	0.4979	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			469.94470	492.919	16.65	0.4992	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			576.74470	576.619	16.65	0.5008	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			761.07340	786.328	16.80	0.5857	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			548.87340	551.428	16.80	0.4143	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			770.93150	796.245	16.78	0.5904	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			538.73150	541.345	16.78	0.4096	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			765.99160	791.274	16.79	0.5880	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			543.79160	546.373	16.79	0.4120	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
PULA / R	On	19/09/2016	Foreign Exchange Future			1.35100		1.35630			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.36700		1.37120			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.38190		1.38610			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.39830		1.40240			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			437.00000	490.000		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			537.00000	590.000		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			637.00000	690.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			288.00000	330.000		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			388.00000	430.000		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			488.00000	530.000		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			339.00000	381.000		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			439.00000	481.000		1.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			539.00000	581.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			224.00000	183.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			124.00000	83.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			24.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			0.00000	17.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/09/2016	Foreign Exchange Future			1.33000		1.31050			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.33270		1.31340			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.33520		1.31600			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.33830		1.31910			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11950		1.11390			0.0000	14,780,758.50	13,203	13,306
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12420		1.11880			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12870		1.12330			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13400		1.12860			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>14,780,758.50</b>	<b>13,203</b>	<b>13,306</b>
<b>Total QUANTO € / \$</b>												<b>14,780,758.50</b>	<b>13,203</b>	<b>13,306</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,693.64000		25,692.72000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			26,186.93000		26,169.28000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/09/2016	Foreign Exchange Future			10.82120		10.82950			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.01260		11.01400			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			11.19400		11.19510			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			18.41900	17.235	21.88	0.0747	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			808.91900	816.035	21.88	0.9253	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			17.91620	16.758	21.93	0.0728	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			818.41620	825.558	21.93	0.9272	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			17.42780	16.294	21.99	0.0709	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			827.92780	835.094	21.99	0.9291	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			163.74290	168.141	18.56	0.2615	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			959.74290	965.541	18.56	0.7385	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			161.93060	166.303	18.58	0.2591	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			967.93060	973.703	18.58	0.7409	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			160.13710	164.484	18.60	0.2567	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			976.13710	981.884	18.60	0.7433	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			624.18620	637.582	16.46	0.5845	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			419.08620	433.582	16.46	0.4155	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			619.15180	632.586	16.47	0.5815	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			424.05180	438.586	16.47	0.4185	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			614.14960	627.625	16.48	0.5786	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			429.04960	443.625	16.48	0.4214	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/09/2016	Foreign Exchange Future			4.94900		4.97370			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.94070		4.95960			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.93500		4.95470			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			9.64210	7.152	19.45	0.0758	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			305.94210	328.152	19.45	0.9242	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			10.76980	7.909	19.01	0.0842	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			287.06980	308.909	19.01	0.9158	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			10.18710	7.518	19.23	0.0799	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			296.48710	318.518	19.23	0.9201	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			62.33750	60.828	16.64	0.2402	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			392.73750	410.128	16.64	0.7598	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			60.48140	59.042	16.68	0.2344	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			400.88140	418.342	16.68	0.7656	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			58.67880	57.306	16.72	0.2286	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			409.07880	426.606	16.72	0.7714	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			263.97690	258.135	15.39	0.5764	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			169.27690	183.135	15.39	0.4236	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			258.38440	252.777	15.39	0.5692	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			173.68440	187.777	15.39	0.4308	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			252.86410	247.489	15.38	0.5620	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			178.16410	192.489	15.38	0.4380	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.53090		1.53120			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.46440		1.46270			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.42750		1.40640			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
ZMW / R On 19/06/2017 Foreign Exchange Future			1.38450		1.34640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>3,216,470,538.56</b>	<b>238,793</b>	<b>1,088,768</b>
<b>Total Options</b>									<b>66,572,848.93</b>	<b>239,383</b>	<b>2,155,347</b>
<b>Grand Total:</b>									<b>3,283,043,387.49</b>	<b>478,176</b>	<b>3,244,115</b>