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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/09/2016 Foreign Exchange Future			14.11120		14.38770			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.05330		14.38780			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.05330		14.39070			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.06450		14.40200			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.07000		14.40770			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.08100		14.41900			0.0000	1,325,683,907.00	94,147	452,741
\$ / R On 22/09/2016 Foreign Exchange Future			14.08920		14.42750			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.10290		14.44170			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.10560		14.44460			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			14.10840		14.44740			0.0000	564,336,000.00	40,000	22,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.11110		14.45020			0.0000	0.00	0	2,856
\$ / R On 03/10/2016 Foreign Exchange Future			14.11930		14.45880			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			14.12200		14.46160			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			14.12480		14.46440			0.0000	0.00	0	32
\$ / R On 10/10/2016 Foreign Exchange Future			14.13850		14.47850			0.0000	0.00	0	2,700
\$ / R On 12/10/2016 Foreign Exchange Future			14.14390		14.48410			0.0000	0.00	0	0
\$ / R On 14/10/2016 Foreign Exchange Future			14.14940		14.48970			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			14.16300		14.50380			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.18210		14.52340			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.18480		14.52620			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			14.21470		14.55710			0.0000	0.00	0	14

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/11/2016	Foreign Exchange Future			14.22290		14.56550			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.24200		14.58520			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.27190		14.61620			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.31320		14.65880			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.31600		14.66170			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.33000		14.67610			0.0000	583,316,980.00	40,706	132,901
\$ / R	On	13/01/2017	Foreign Exchange Future			14.40020		14.74820			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.43390		14.78280			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.56580		14.91830			0.0000	83,025,060.00	5,700	83,303
\$ / R	On	12/04/2017	Foreign Exchange Future			14.65010		15.00510			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.68660		15.04280			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			14.84190		15.20270			0.0000	0.00	0	149,681
\$ / R	On	12/07/2017	Foreign Exchange Future			14.90790		15.27090			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.11130		15.47970			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.44640		15.80890			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.78160		16.13820			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.11670		16.46740			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>2,556,361,947.00</b>	<b>180,553</b>	<b>855,468</b>
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			687.88330	411.200	22.90	1.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			0.18330	0.000	22.90	0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.00000	0.000	22.90	0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,352.30000	3,628.800	22.90	1.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.00000	0.000	22.90	0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,412.30000	3,688.800	22.90	1.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			887.79950	611.200	22.90	1.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			0.09950	0.000	22.90	0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			615.58680	292.389	25.01	0.8577	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			7.78680	19.089	25.01	0.1423	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.03050	0.112	84.40	0.0005	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,912.23050	3,246.812	84.40	0.9995	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.20250	0.052	51.45	0.0003	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,109.50250	2,446.752	51.45	0.9997	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.14480	0.388	85.40	0.0013	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,409.44480	3,747.088	85.40	0.9987	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			893.29880	562.268	28.34	0.9425	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			2.59880	8.968	28.34	0.0575	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			14.14760	2.578	33.64	0.0169	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			623.44760	949.278	33.64	0.9831	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.23280	0.128	60.98	0.0004	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,308.23280	4,645.628	60.98	0.9996	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			26.48620	4.854	22.98	0.0285	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			574.48620	890.354	22.98	0.9715	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,121.22530	786.667	20.46	0.9634	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			3.52530	6.667	20.46	0.0366	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,111.31320	776.911	20.37	0.9621	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	15/09/2016	Foreign Exchange Option	13.30	Put		3.61320	6.911	20.37	0.0379	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,101.40370	767.164	20.28	0.9607	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		3.70370	7.164	20.28	0.0393	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call		1,422.86140	1,086.515	21.80	0.9751	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put		3.86140	5.515	21.80	0.0249	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,184.71210	849.841	19.11	0.9578	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		5.71210	8.841	19.11	0.0422	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,135.23580	800.851	18.55	0.9524	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,281.58160	3,619.290	38.88	0.9990	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		0.05200	0.009	43.16	0.0000	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		5,131.05200	5,469.008	43.16	1.0000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		1.40870	0.604	33.38	0.0023	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,442.40870	2,779.604	33.38	0.9977	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,582.14370	2,919.518	34.27	0.9980	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		0.65690	0.335	37.56	0.0012	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		3,081.65690	3,419.335	37.56	0.9988	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		1.99310	0.817	32.11	0.0032	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		2,222.99310	2,559.817	32.11	0.9968	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		0.58160	0.290	38.88	0.0010	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		2,242.92930	2,579.794	32.22	0.9969	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		1.80880	0.750	32.45	0.0029	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		2,282.80880	2,619.750	32.45	0.9971	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		3.21060	1.248	30.49	0.0050	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,944.21060	2,280.248	30.49	0.9950	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		1.14370	0.518	34.27	0.0020	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put		1,974.04480	2,310.190	30.66	0.9953	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		2.47460	0.989	31.35	0.0039	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		2,093.47460	2,429.989	31.35	0.9961	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		6.28400	2.299	28.40	0.0092	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,587.28400	1,921.299	28.40	0.9908	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		1.92930	0.794	32.22	0.0031	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put		1,616.92720	1,951.179	28.58	0.9913	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		3.77420	1.443	29.96	0.0058	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,854.77420	2,190.443	29.96	0.9942	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		14.83400	4.977	26.09	0.0199	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,195.83400	1,523.977	26.09	0.9801	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call		3.04480	1.190	30.66	0.0047	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,292.83240	1,623.065	26.67	0.9837	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		8.30300	2.979	27.59	0.0120	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,449.30300	1,781.979	27.59	0.9880	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		37.32340	12.390	23.97	0.0477	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		818.32340	1,131.390	23.97	0.9523	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		5.92720	2.179	28.58	0.0087	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		910.58400	1,228.759	24.48	0.9619	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		18.64030	6.131	25.51	0.0244	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,099.64030	1,425.131	25.51	0.9756	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			104.84540	37.027	21.76	0.1301	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			445.84540	716.027	21.76	0.8699	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			11.83240	4.065	26.67	0.0163	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			516.21380	798.316	22.18	0.8943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			59.84850	20.186	22.95	0.0752	0.00	0	5,650
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			640.84850	939.186	22.95	0.9248	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			143.47110	53.857	21.23	0.1794	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			344.47110	592.857	21.23	0.8206	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			29.58400	9.759	24.48	0.0381	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			401.10260	662.519	21.54	0.8504	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			114.81130	41.243	21.61	0.1428	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			415.81130	680.243	21.61	0.8572	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			279.62150	121.841	20.01	0.3483	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			160.62150	340.841	20.01	0.6517	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			85.21380	29.316	22.18	0.1057	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			266.78880	492.711	20.77	0.7668	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			149.89390	56.779	21.15	0.1876	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			330.89390	575.779	21.15	0.8124	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			660.79090	379.315	18.36	0.7392	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			21.79090	78.315	18.36	0.2608	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			120.10260	43.519	21.54	0.1496	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			58.81560	162.574	18.97	0.4289	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			338.31200	154.779	19.62	0.4173	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			119.31200	273.779	19.62	0.5827	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			869.47570	551.204	17.75	0.8733	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			10.47570	30.204	17.75	0.1267	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			185.78880	73.711	20.77	0.2332	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			13.57180	52.404	18.08	0.1939	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			733.19800	438.013	18.14	0.7934	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			14.19800	57.013	18.14	0.2066	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,125.34800	791.071	18.44	0.9513	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			6.34800	10.070	18.44	0.0487	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			477.81560	243.574	18.97	0.5711	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			6.23580	9.851	18.55	0.0476	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,115.46290	781.297	18.33	0.9501	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			6.46290	10.297	18.33	0.0499	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			928.26850	603.217	17.59	0.9008	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			9.26850	22.217	17.59	0.0992	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			752.57180	453.404	18.08	0.8061	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call			368.52830	185.135	20.01	0.4341	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			141.02830	295.935	20.01	0.5659	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			185.52450	90.906	21.53	0.2224	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			433.82450	678.006	21.53	0.7776	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			2.10640	1.737	40.31	0.0041	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,967.50640	4,306.137	40.31	0.9959	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,644.83490	2,306.030	25.07	0.9983	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.23490	0.430	25.07	0.0017	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			970.00830	659.627	18.31	0.8411	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			25.40830	54.027	18.31	0.1589	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			2.06670	1.891	39.48	0.0045	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,807.46670	4,146.291	39.48	0.9955	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call			845.51580	558.015	18.66	0.7716	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put			38.11580	89.615	18.66	0.2284	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call			0.00000	151.059	20.99	0.3163	3,021,170.00	20,000	20,000
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put			0.00000	539.958	20.99	0.6837	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call			78.73380	36.076	23.38	0.0935	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put			928.53380	1,224.976	23.38	0.9065	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call			253.62390	139.833	21.08	0.2853	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put			404.82390	630.533	21.08	0.7147	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call			204.32850	110.050	21.59	0.2338	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put			505.52850	750.749	21.59	0.7662	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put			403.35960	626.531	21.09	0.7056	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call			247.11820	137.468	21.26	0.2763	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put			435.51820	665.468	21.26	0.7237	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call			264.95960	148.531	21.09	0.2944	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call			944.44100	653.471	18.43	0.7914	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put			40.04100	88.670	18.43	0.2086	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call			297.37610	176.911	20.88	0.3145	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put			428.87610	648.411	20.88	0.6855	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			311.12570	188.589	20.92	0.3225	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			437.02570	654.689	20.92	0.6775	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			86.13120	47.359	23.82	0.0957	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,286.43120	1,587.959	23.82	0.9043	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			363.50820	231.669	20.67	0.3544	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			439.70820	648.669	20.67	0.6456	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			3.54950	1.011	26.53	0.0025	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,250.14950	4,588.911	26.53	0.9975	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			3.22000	0.874	26.53	0.0022	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,329.82000	4,668.774	26.53	0.9978	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,726.57570	2,386.140	21.79	0.9899	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			3.17570	4.040	21.79	0.0101	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,088.22450	808.756	18.23	0.7776	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			64.82450	126.655	18.23	0.2224	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			277.34670	178.747	21.53	0.2673	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			711.14670	953.946	21.53	0.7327	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			250.24880	159.950	21.78	0.2436	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			784.04880	1,035.149	21.78	0.7564	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			80.16780	47.124	24.19	0.0834	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,693.96780	2,002.325	24.19	0.9166	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,311.48000	1,009.615	17.99	0.8525	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			35.28000	74.815	17.99	0.1475	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			567.55810	385.089	19.67	0.4898	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	27/10/2016	Foreign Exchange Option	14.25	Put		291.35810	450.289	19.67	0.5102	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		94.02160	58.556	24.15	0.0925	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,836.92160	2,143.855	24.15	0.9075	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		88.79620	55.185	24.26	0.0876	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,891.69620	2,200.485	24.26	0.9124	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		331.47850	223.551	21.24	0.2972	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		724.37850	958.851	21.24	0.7028	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call		1,077.43390	814.096	18.51	0.7299	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put		111.93390	191.196	18.51	0.2701	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call		643.17340	457.476	19.65	0.5074	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put		327.67340	484.576	19.65	0.4926	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		219.38970	149.259	22.66	0.1964	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		1,234.18970	1,507.259	22.66	0.8036	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		62.61540	40.246	25.52	0.0604	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,567.41540	2,888.246	25.52	0.9396	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		1,389.30700	1,097.379	18.23	0.8219	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		64.10700	115.379	18.23	0.1781	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,236.14310	967.280	18.45	0.7505	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		119.94310	195.380	18.45	0.2495	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		18.50680	10.374	28.91	0.0155	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,802.30680	5,138.474	28.91	0.9845	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		2,824.33820	2,483.922	20.39	0.9775	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		8.13820	12.022	20.39	0.0225	0.00	0	250
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call		738.83160	560.262	19.85	0.5052	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put		450.03160	617.062	19.85	0.4948	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,060.84690	1,734.706	18.40	0.9111	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		39.14690	58.706	18.40	0.0889	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,051.43760	1,725.599	18.38	0.9099	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		39.73760	59.599	18.38	0.0901	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,042.03540	1,716.503	18.37	0.9087	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		40.33540	60.503	18.37	0.0913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call		1,739.26910	1,438.476	18.12	0.8544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put		63.16910	108.476	18.12	0.1456	6,541,126.92	60,300	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		1,550.37780	1,263.717	18.27	0.8094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		94.27780	153.717	18.27	0.1906	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,492.31680	1,210.565	18.31	0.7938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		106.21680	170.565	18.31	0.2062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		1,484.10860	1,203.071	18.32	0.7915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		108.00860	173.071	18.32	0.2085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,475.92230	1,195.605	18.33	0.7892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		109.82230	175.605	18.33	0.2108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call		1,451.49440	1,173.360	18.35	0.7823	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put		115.39440	183.360	18.35	0.2177	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		1,443.39700	1,165.998	18.35	0.7800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		117.29700	185.998	18.35	0.2200	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,324.70460	1,060.576	18.53	0.7431	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	13.50	Put			148.60460	230.575	18.53	0.2569	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,175.00470	931.345	18.81	0.6908	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			198.90470	301.345	18.81	0.3092	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			1,140.00510	900.882	18.88	0.6774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			213.90510	320.882	18.88	0.3226	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			1,126.20770	888.904	18.91	0.6720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			220.10770	328.904	18.91	0.3280	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			975.79740	759.631	19.23	0.6096	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			299.69740	429.631	19.23	0.3904	0.00	0	88,390
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			927.07030	718.278	19.34	0.5879	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			330.97030	468.278	19.34	0.4121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			921.10860	713.236	19.36	0.5852	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			335.00860	473.236	19.36	0.4148	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			915.17880	708.225	19.37	0.5825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			339.07880	478.225	19.37	0.4175	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			903.40320	698.286	19.40	0.5770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			347.30320	488.286	19.40	0.4230	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			868.77060	669.150	19.48	0.5609	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			372.67060	519.150	19.48	0.4391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			857.45730	659.662	19.51	0.5555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			381.35730	529.662	19.51	0.4445	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			840.70440	645.638	19.55	0.5475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			394.60440	545.638	19.55	0.4525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			829.67820	636.429	19.58	0.5421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			403.57820	556.429	19.58	0.4579	0.00	0	1,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			802.61100	613.878	19.65	0.5289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			426.51100	583.878	19.65	0.4711	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			781.47290	596.322	19.71	0.5183	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			445.37290	606.322	19.71	0.4817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			725.64990	551.630	19.91	0.4899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			499.54990	671.630	19.91	0.5101	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			701.38630	532.411	20.00	0.4772	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			525.28630	702.411	20.00	0.5228	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			641.46580	485.333	20.24	0.4452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			595.36580	785.333	20.24	0.5548	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			628.40110	475.043	20.30	0.4380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			612.30110	805.043	20.30	0.5620	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			611.68100	461.645	20.37	0.4286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			635.58100	831.645	20.37	0.5714	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			571.66630	429.727	20.56	0.4055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			695.56630	899.726	20.56	0.5945	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			548.84670	411.982	20.69	0.3922	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			732.74670	941.981	20.69	0.6078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			530.49470	397.763	20.79	0.3813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			764.39470	977.763	20.79	0.6187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			505.78370	378.697	20.93	0.3665	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	Put			809.68370	1,028.697	20.93	0.6335	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			498.93130	373.424	20.98	0.3624	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			822.83130	1,043.424	20.98	0.6376	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			435.75370	324.700	21.39	0.3231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			959.65370	1,194.699	21.39	0.6769	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			432.84440	322.447	21.41	0.3212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			966.74440	1,202.447	21.41	0.6788	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			381.18300	282.636	21.81	0.2876	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,105.08300	1,352.636	21.81	0.7124	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			361.39690	267.482	21.97	0.2744	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,165.29690	1,417.482	21.97	0.7256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			356.62420	263.828	22.01	0.2712	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,180.52420	1,433.828	22.01	0.7288	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			340.43360	250.898	22.14	0.2600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,234.33360	1,490.898	22.14	0.7400	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			316.56520	231.895	22.33	0.2433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,320.46520	1,581.895	22.33	0.7567	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			292.57240	212.870	22.54	0.2261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,416.47240	1,682.870	22.54	0.7739	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			290.66670	211.360	22.55	0.2248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,424.56670	1,691.360	22.55	0.7752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			283.16840	205.433	22.62	0.2193	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,457.06840	1,725.433	22.62	0.7807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			281.24290	203.979	22.64	0.2180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,465.14290	1,733.979	22.64	0.7820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			255.66510	184.737	22.88	0.2001	126,914.32	687	26,123
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,579.56510	1,854.737	22.88	0.7999	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			223.30380	160.550	23.23	0.1770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,747.20380	2,030.550	23.23	0.8230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			207.39370	148.730	23.43	0.1654	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,841.29370	2,128.730	23.43	0.8346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			195.28610	139.765	23.58	0.1565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,919.18610	2,209.765	23.58	0.8435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			186.40050	133.203	23.70	0.1499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,980.30050	2,273.203	23.70	0.8501	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			179.13440	127.849	23.81	0.1445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,033.03440	2,327.849	23.81	0.8555	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			176.78110	126.118	23.84	0.1428	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			2,050.68110	2,346.118	23.84	0.8572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			161.23590	114.705	24.09	0.1311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,175.13590	2,474.705	24.09	0.8689	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			154.03350	109.437	24.21	0.1256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,237.93350	2,539.437	24.21	0.8744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			153.03500	108.706	24.23	0.1248	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,246.93500	2,548.706	24.23	0.8752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			147.18940	104.438	24.33	0.1204	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	Put			2,301.08940	2,604.438	24.33	0.8796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			139.77950	99.209	24.48	0.1148	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,373.67950	2,679.209	24.48	0.8852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			136.23330	97.300	24.60	0.1125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			2,410.13330	2,717.300	24.60	0.8875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			135.36310	96.831	24.63	0.1120	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,419.26310	2,726.831	24.63	0.8880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			131.94090	94.992	24.74	0.1098	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			2,455.84090	2,764.992	24.74	0.8902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call			104.80850	79.577	25.87	0.0914	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put			2,818.70850	3,139.577	25.87	0.9086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			99.80910	75.943	26.19	0.0870	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,923.70910	3,245.943	26.19	0.9130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			99.37290	75.626	26.22	0.0866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,933.27290	3,255.626	26.22	0.9134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			93.18410	71.125	26.66	0.0812	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			3,077.08410	3,401.125	26.66	0.9188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			92.02110	70.278	26.74	0.0801	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,105.92110	3,430.278	26.74	0.9199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call			90.88150	69.449	26.83	0.0791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put			3,134.78150	3,459.449	26.83	0.9209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			81.27840	62.453	27.64	0.0706	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,405.17840	3,732.453	27.64	0.9294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			80.35150	61.777	27.73	0.0697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			3,434.25150	3,761.777	27.73	0.9303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			79.44250	61.114	27.82	0.0689	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,463.34250	3,791.113	27.82	0.9311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			78.25740	60.250	27.93	0.0679	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			3,502.15740	3,830.250	27.93	0.9321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call			77.67700	59.826	27.99	0.0673	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put			3,521.57700	3,849.826	27.99	0.9327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			70.03610	52.649	28.65	0.0592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,803.93610	4,132.649	28.65	0.9408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			69.08790	50.946	28.65	0.0575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,842.98790	4,170.946	28.65	0.9425	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			54.84430	35.283	28.65	0.0418	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,268.74430	4,595.283	28.65	0.9582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			51.06200	32.688	28.65	0.0391	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,354.96200	4,682.688	28.65	0.9609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			50.25470	32.136	28.65	0.0386	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,374.15470	4,702.136	28.65	0.9614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			44.56520	28.264	28.65	0.0344	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,518.46520	4,848.264	28.65	0.9656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			41.10930	25.929	28.65	0.0319	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,615.00930	4,945.929	28.65	0.9681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			28.41960	17.486	28.65	0.0225	0.00	0	1,365

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	Put		5,052.31960	5,387.486	28.65	0.9775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		27.26160	16.727	28.65	0.0216	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,101.16160	5,436.727	28.65	0.9784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		25.93020	15.858	28.65	0.0206	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,159.83020	5,495.858	28.65	0.9794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		23.05650	13.992	28.65	0.0185	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		5,296.95650	5,633.992	28.65	0.9815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		20.65800	12.447	28.65	0.0166	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		5,424.55800	5,762.447	28.65	0.9834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		19.30060	11.577	28.65	0.0156	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		5,503.20060	5,841.577	28.65	0.9844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		17.12500	10.193	28.65	0.0139	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		5,641.02500	5,980.193	28.65	0.9861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		16.26530	9.649	28.65	0.0132	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		5,700.16530	6,039.649	28.65	0.9868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		11.09820	6.425	28.65	0.0091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,134.99820	6,476.426	28.65	0.9909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		10.16380	5.852	28.65	0.0084	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		6,234.06380	6,575.852	28.65	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		9.30440	5.328	28.65	0.0077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		6,333.20440	6,675.328	28.65	0.9923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		7.51520	4.246	28.65	0.0063	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,571.41520	6,914.246	28.65	0.9937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		7.12210	4.011	28.65	0.0060	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		6,631.02210	6,974.011	28.65	0.9940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		1.46380	0.750	28.65	0.0013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		8,335.36380	8,680.750	28.65	0.9987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call		2,207.79170	1,877.897	18.29	0.9263	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put		31.69170	47.897	18.29	0.0737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call		2,121.85090	1,794.482	18.12	0.9172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put		35.75090	54.482	18.12	0.0828	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.02910	0.012	28.65	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,263.92910	12,610.012	28.65	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		2,888.13150	2,546.569	19.55	0.9721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		12.03150	16.569	19.55	0.0279	0.00	0	250
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call		301.70080	225.414	22.82	0.2157	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put		1,723.50080	1,995.214	22.82	0.7843	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call		1,109.36610	885.716	18.91	0.6326	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put		311.16610	435.516	18.91	0.3674	0.00	0	2,000
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call		1,065.24140	853.759	19.06	0.6013	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put		382.44140	519.859	19.06	0.3987	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call		390.86270	301.097	22.24	0.2656	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put		1,498.06270	1,757.197	22.24	0.7344	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		730.56430	587.870	20.66	0.4104	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,042.26430	1,252.070	20.66	0.5896	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		686.89200	551.885	20.88	0.3900	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	15.36	Put		1,128.59200	1,346.085	20.88	0.6100	9,637,965.74	7,160	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call		1,248.46570	1,028.687	18.87	0.6209	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put		430.16570	562.887	18.87	0.3791	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call		962.66840	783.116	19.73	0.5120	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put		694.36840	867.316	19.73	0.4880	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		363.93430	286.239	23.05	0.2230	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,195.63430	2,470.439	23.05	0.7770	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		693.42880	557.215	20.84	0.3930	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,115.12880	1,331.415	20.84	0.6070	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		690.15010	554.544	20.86	0.3915	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,121.85010	1,338.745	20.86	0.6085	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		188.60670	156.273	26.26	0.1242	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,700.30670	4,020.473	26.26	0.8758	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		585.48870	469.565	21.46	0.3410	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,367.18870	1,603.765	21.46	0.6590	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		574.81970	460.837	21.53	0.3356	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,396.51970	1,635.037	21.53	0.6644	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		147.50010	106.304	27.33	0.0872	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,609.20010	4,920.503	27.33	0.9128	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		325.17000	255.272	23.40	0.2016	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,406.87000	2,689.472	23.40	0.7984	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call		283.56170	222.204	23.85	0.1780	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put		2,675.26170	2,966.404	23.85	0.8220	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		47.77890	32.054	27.33	0.0309	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,549.47890	6,886.254	27.33	0.9691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		188.08270	155.864	26.29	0.1239	1,105,852.24	7,095	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,709.78270	4,030.064	26.29	0.8761	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		162.57520	131.535	27.33	0.1044	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,244.27520	4,565.735	27.33	0.8956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call		2,747.34830	2,413.540	16.60	0.9392	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put		29.04830	47.740	16.60	0.0608	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call		2,039.20040	1,743.475	17.73	0.8308	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put		120.90040	177.675	17.73	0.1692	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call		1,474.56640	1,221.545	18.36	0.6926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put		306.26640	405.745	18.36	0.3074	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call		1,456.65020	1,216.280	18.60	0.6600	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put		401.55020	516.180	18.60	0.3400	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call		396.06290	318.294	23.20	0.2276	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put		2,410.96290	2,688.194	23.20	0.7724	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call		491.34470	399.141	22.63	0.2697	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put		2,118.54470	2,382.540	22.63	0.7303	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call		1,410.67310	1,181.996	18.78	0.6359	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put		467.87310	595.396	18.78	0.3641	0.00	0	1,000
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call		1,197.76250	1,016.327	19.84	0.5277	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put		885.06250	1,064.427	19.84	0.4723	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call		959.85730	808.273	20.68	0.4422	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	15.50	Put		1,257.15730	1,466.373	20.68	0.5578	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		956.38390	805.283	20.70	0.4409	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,263.68390	1,473.383	20.70	0.5591	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		952.91900	802.305	20.71	0.4396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,270.21900	1,480.405	20.71	0.5604	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		949.46790	799.339	20.72	0.4383	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,276.76790	1,487.439	20.72	0.5617	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		867.61220	729.980	21.09	0.4071	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,444.91220	1,668.080	21.09	0.5929	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call		733.29880	616.559	21.79	0.3532	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put		1,790.59880	2,034.659	21.79	0.6468	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call		625.74770	523.089	22.42	0.3070	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put		2,153.04770	2,411.189	22.42	0.6930	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call		394.96800	337.530	24.48	0.2060	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put		3,342.26800	3,645.630	24.48	0.7940	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call		1,530.85700	1,303.508	18.86	0.6314	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put		558.15700	691.608	18.86	0.3686	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call		349.81130	302.321	25.43	0.1835	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put		3,797.11130	4,110.421	25.43	0.8165	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call		284.16450	224.925	26.68	0.1394	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put		4,791.46450	5,093.025	26.68	0.8606	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call		2,368.09590	2,078.330	17.57	0.8237	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put		165.39590	236.430	17.57	0.1763	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call		1,602.57870	1,364.049	18.68	0.6512	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put		509.87870	632.149	18.68	0.3488	0.00	0	2,850
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call		468.32800	393.221	23.90	0.2291	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put		3,177.42800	3,465.321	23.90	0.7709	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call		1,783.97600	1,535.542	18.59	0.6822	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put		463.07600	577.642	18.59	0.3178	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		736.40190	632.959	22.90	0.3140	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,636.70190	2,901.659	22.90	0.6860	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		734.44940	631.278	22.92	0.3133	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,644.74940	2,909.978	22.92	0.6867	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call		2,874.58190	2,569.554	17.07	0.8568	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put		144.88190	208.254	17.07	0.1432	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call		2,151.21080	1,890.861	18.43	0.7250	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put		421.51080	529.561	18.43	0.2750	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		738.36720	634.647	22.89	0.3147	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,628.66720	2,893.347	22.89	0.6853	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		1,042.48030	910.727	22.72	0.3784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		2,523.58030	2,754.327	22.72	0.6216	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		1,040.11710	908.601	22.73	0.3777	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		2,531.21710	2,762.201	22.73	0.6223	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		1,037.76120	906.489	22.74	0.3769	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		2,538.86120	2,770.089	22.74	0.6231	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		1,418.93030	1,248.886	21.31	0.4899	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,610.03030	1,802.486	21.31	0.5101	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,282.98470	1,133.480	22.80	0.4117	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,634.78470	2,841.880	22.80	0.5883	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,280.45210	1,131.146	22.81	0.4110	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,642.25210	2,849.546	22.81	0.5890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,277.92630	1,128.811	22.82	0.4102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,649.72630	2,857.212	22.82	0.5898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,515.52590	1,350.194	22.86	0.4378	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,758.12590	2,943.494	22.86	0.5622	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,310.11610	3,082.059	19.50	0.7797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			482.71610	605.359	19.50	0.2203	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,520.82940	1,355.210	22.84	0.4392	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,743.42940	2,928.510	22.84	0.5608	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,518.17000	1,352.699	22.85	0.4385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,750.77000	2,935.999	22.85	0.5615	0.00	0	0
<b>Total \$ / R Option</b>												<b>20,433,029.22</b>	<b>95,242</b>	<b>2,106,979</b>
<b>Total \$ / R</b>												<b>2,576,794,976.22</b>	<b>275,795</b>	<b>2,962,447</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.08100		14.41900			0.0000	14,081.00	1	611
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.33000		14.67610			0.0000	0.00	0	166
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.56580		14.91830			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			14.84190		15.20270			0.0000	0.00	0	3
<b>Total \$ / R MAXI Future</b>												<b>14,081.00</b>	<b>1</b>	<b>833</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			6,129.05540	2,069.157	22.89	0.0769	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			63,229.05540	92,969.157	22.89	0.9231	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			5,984.84750	2,018.629	22.95	0.0752	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			64,084.84750	93,918.629	22.95	0.9248	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			5,843.84700	1,969.386	23.00	0.0735	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			64,943.84700	94,869.386	23.00	0.9265	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			50,294.34110	37,598.071	20.95	0.3644	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			81,684.34110	103,598.071	20.95	0.6356	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			49,954.66700	37,331.205	20.97	0.3623	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			82,344.66700	104,331.206	20.97	0.6377	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			49,616.92630	37,065.963	20.99	0.3603	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			83,006.92630	105,065.963	20.99	0.6397	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			240,686.99620	268,947.148	23.40	0.7984	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			32,372.18870	25,411.823	23.42	0.2007	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			241,542.18870	269,831.823	23.42	0.7993	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			32,662.55440	25,643.387	23.39	0.2024	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			239,832.55440	268,063.387	23.39	0.7976	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			32,516.99620	25,527.148	23.40	0.2016	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			70,618.08370	59,354.670	21.95	0.3419	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			187,348.08370	212,164.670	21.95	0.6581	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.38	Call			70,378.69650	59,144.081	21.96	0.3409	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		16.38	Put			188,108.69650	212,954.081	21.96	0.6591	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			70,139.79370	58,934.383	21.98	0.3399	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			188,869.79370	213,744.383	21.98	0.6601	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>14,081.00</b>	<b>1</b>	<b>833</b>
£ / R	On 08/09/2016	Foreign Exchange Future				18.86770		19.13290			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				18.90660		19.17670			0.0000	6,031,205.40	319	47,775
£ / R	On 05/10/2016	Foreign Exchange Future				18.96810		19.24310			0.0000	0.00	0	112
£ / R	On 27/10/2016	Foreign Exchange Future				19.06310		19.33760			0.0000	0.00	0	41
£ / R	On 19/12/2016	Foreign Exchange Future				19.27790		19.55790			0.0000	20,010,460.20	1,038	20,225
£ / R	On 13/03/2017	Foreign Exchange Future				19.63130		19.91740			0.0000	490,782.50	25	3,584
£ / R	On 25/04/2017	Foreign Exchange Future				19.81500		20.10610			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				20.04850		20.34590			0.0000	0.00	0	12,525
£ / R	On 18/12/2017	Foreign Exchange Future				20.95540		21.25160			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>26,532,448.10</b>	<b>1,382</b>	<b>84,335</b>
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Put			6,717.19390	6,982.300	23.57	1.0000	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Put			3,117.15080	3,382.329	60.92	0.9999	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Call			0.05070	0.029	61.08	0.0001	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Put			3,127.15070	3,392.329	61.08	0.9999	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Call			0.05060	0.029	61.23	0.0001	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Put			3,137.15060	3,402.329	61.23	0.9999	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Call			0.09390	0.000	23.57	0.0000	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Call			0.07780	0.039	45.02	0.0003	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Put			2,067.17780	2,332.339	45.02	0.9997	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Call			0.05080	0.029	60.92	0.0001	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		18.90	Call			433.82430	266.085	18.46	0.5109	0.00	0	1,050
£ / R	On 19/09/2016	Foreign Exchange Option		18.90	Put			157.12430	259.485	18.46	0.4891	0.00	0	1,050
£ / R	On 19/09/2016	Foreign Exchange Option		19.83	Call			78.22600	32.487	19.46	0.1003	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		19.83	Put			731.52600	955.887	19.46	0.8997	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		20.51	Call			19.22770	8.541	22.37	0.0283	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		20.51	Put			1,352.52770	1,611.941	22.37	0.9717	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		22.99	Call			0.35210	0.154	31.35	0.0005	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		22.99	Put			3,813.65210	4,083.554	31.35	0.9995	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.60	Call			0.24170	0.174	35.50	0.0005	0.00	0	700
£ / R	On 19/09/2016	Foreign Exchange Option		23.60	Put			4,423.54170	4,693.573	35.50	0.9995	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		21.90	Call			1.69820	0.584	26.96	0.0021	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		21.90	Put			2,724.99820	2,993.983	26.96	0.9979	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		22.50	Call			0.68400	0.204	28.78	0.0007	0.00	0	500
£ / R	On 19/09/2016	Foreign Exchange Option		22.50	Put			3,323.98400	3,593.604	28.78	0.9993	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		25.30	Call			0.06490	0.049	41.96	0.0001	0.00	0	800
£ / R	On 19/09/2016	Foreign Exchange Option		25.30	Put			6,123.36490	6,393.449	41.96	0.9999	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.00	Call			0.34780	0.154	31.42	0.0005	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.00	Put			3,823.64780	4,093.554	31.42	0.9995	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		0.34540	0.154	31.49	0.0005	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		3,833.64540	4,103.554	31.49	0.9995	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call		1,371.49430	1,117.941	18.72	0.8651	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put		48.39430	69.841	18.72	0.1349	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call		616.63880	467.419	19.00	0.4682	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put		499.03880	624.319	19.00	0.5318	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		118.14300	82.830	21.25	0.0862	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		3,210.24300	3,454.930	21.25	0.9138	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		16.05380	13.647	27.69	0.0142	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		7,398.15380	7,675.747	27.69	0.9858	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		119.77770	84.070	21.24	0.0873	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		314.42600	376.648	18.20	0.3006	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		3,544.22860	3,795.415	21.43	0.9319	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		53.70190	50.958	25.81	0.0485	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		4,955.80190	5,233.058	25.81	0.9515	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		2,516.12930	2,245.888	18.32	0.8956	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		88.22930	97.988	18.32	0.1044	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		1,462.32600	1,244.548	18.20	0.6994	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		3,191.87770	3,436.170	21.24	0.9127	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		118.95770	83.447	21.24	0.0868	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		3,201.05770	3,445.547	21.24	0.9132	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		270.32750	203.377	20.62	0.1846	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		2,122.42750	2,335.477	20.62	0.8154	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		92.12860	63.315	21.43	0.0681	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		232.54740	186.810	21.98	0.1290	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		4,075.14740	4,315.510	21.98	0.8710	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		234.38550	188.277	21.96	0.1299	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		4,056.98550	4,296.977	21.96	0.8701	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		233.46280	187.543	21.97	0.1294	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		4,066.06280	4,306.243	21.97	0.8706	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		315.99410	266.198	22.00	0.1580	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		4,189.89410	4,431.198	22.00	0.8420	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		3,694.10000	3,991.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		3,674.10000	3,971.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		3,684.10000	3,981.500		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		840.92840	776.342	22.11	0.2725	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		4,749.32840	4,980.942	22.11	0.7275	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		843.29020	778.473	22.09	0.2733	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		4,731.69020	4,963.073	22.09	0.7267	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		842.11180	777.406	22.10	0.2729	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		4,740.51180	4,972.006	22.10	0.7271	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</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>26,532,448.10</b>	<b>1,382</b>	<b>127,618</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13783		0.13943			0.0000	0.00	0	18,294
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14087		0.14255			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14378		0.14551			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14723		0.14903			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15058		0.15245			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>23,254</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call		2,943.00110		2,782.801	27.62	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put		0.00110	0.001	27.62	0.0000	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call		1,943.01820	1,782.819	20.37	0.9999	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put		0.01820	0.019	20.37	0.0001	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call		946.12830	788.946	17.18	0.9656	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put		3.12830	6.145	17.18	0.0344	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call		0.00000	0.000	23.81	0.0000	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put		26,745.50000	26,912.700	23.81	1.0000	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call		0.00000	0.000	23.81	0.0000	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put		27,745.50000	27,912.700	23.81	1.0000	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call		0.00000	0.000	23.81	0.0000	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put		28,745.50000	28,912.700	23.81	1.0000	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call		623.02710	557.931	19.81	0.4102	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put		1,072.42710	1,180.331	19.81	0.5898	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call		352.82200	312.963	20.76	0.2601	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put		1,802.22200	1,935.363	20.76	0.7399	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call		1,062.47660	964.868	18.75	0.6045	0.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put		511.87660	587.268	18.75	0.3955	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call		1,007.86830	924.847	20.18	0.4940	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put		1,104.46830	1,202.247	20.18	0.5060	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call		664.62890	606.692	20.92	0.3607	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put		1,761.22890	1,884.092	20.92	0.6393	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call		434.05150	393.888	21.59	0.2556	0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put		2,530.65150	2,671.288	21.59	0.7444	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call		1,390.24830	1,293.889	20.80	0.5493	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put		1,144.84830	1,236.189	20.80	0.4507	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call		997.68470	924.019	21.38	0.4322	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put		1,752.28470	1,866.319	21.38	0.5678	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call		710.55290	655.719	21.93	0.3326	0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put		2,465.15290	2,598.019	21.93	0.6674	0.0000	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>23,254</b>
€ / R	On	19/09/2016	Foreign Exchange Future			15.83180		16.07910			0.0000	8,390,854.00	530	36,120
€ / R	On	30/09/2016	Foreign Exchange Future			15.86980		16.11840			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.09590		16.35030			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			16.17790		16.43470			0.0000	0.00	0	23,484
€ / R	On	13/03/2017	Foreign Exchange Future			16.50910		16.77290			0.0000	0.00	0	4,905
€ / R	On	19/06/2017	Foreign Exchange Future			16.90090		17.17430			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.28160		17.56030			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.71600		17.98630			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>8,390,854.00</b>	<b>530</b>	<b>142,334</b>
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,126.65650	881.787	17.87	0.9551	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			7.55650	9.987	17.87	0.0449	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			389.94390	232.859	18.62	0.5226	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			120.84390	211.059	18.62	0.4774	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,136.53140	891.581	17.97	0.9561	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			7.43140	9.781	17.97	0.0439	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			71.00760	29.958	21.32	0.1008	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			671.90760	878.158	21.32	0.8992	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			35.05610	14.179	22.73	0.0507	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			955.95610	1,182.379	22.73	0.9493	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,215.62370	970.119	18.75	0.9632	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			6.52370	8.319	18.75	0.0368	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,146.40900	901.381	18.07	0.9570	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			7.30900	9.581	18.07	0.0430	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			89.43940	47.200	21.39	0.1140	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			951.03940	1,157.400	21.39	0.8860	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			636.90680	507.589	18.76	0.4781	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			526.60680	651.689	18.76	0.5219	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,031.40440	1,194.565	19.86	0.6628	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			489.80360	390.913	19.69	0.3583	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			955.10360	1,113.013	19.69	0.6417	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			37.37950	20.884	23.79	0.0277	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,402.67950	4,642.984	23.79	0.9723	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			15.58490	6.962	23.86	0.0103	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			456.10440	362.465	19.86	0.3372	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,480.88490	5,729.062	23.86	0.9897	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			676.02570	550.882	18.92	0.4663	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			641.32570	772.981	18.92	0.5337	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			633.72910	514.654	19.07	0.4432	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			699.02910	836.754	19.07	0.5568	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			462.05770	367.450	19.83	0.3410	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,017.35770	1,179.550	19.83	0.6590	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			459.06980	364.950	19.85	0.3391	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,024.36980	1,187.050	19.85	0.6609	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,305.00250	2,503.858	21.50	0.7664	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			386.20650	321.499	21.51	0.2327	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,313.30650	2,512.399	21.51	0.7673	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			384.51870	320.051	21.53	0.2318	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,321.61870	2,520.951	21.53	0.7682	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			387.90250	322.958	21.50	0.2336	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			593.14400	515.392	21.44	0.2838	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,598.84400	2,794.492	21.44	0.7162	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			591.27990	513.736	21.46	0.2830	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,606.97990	2,802.836	21.46	0.7170	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			589.42300	512.081	21.47	0.2822	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,615.12300	2,811.181	21.47	0.7178	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,725.38660	2,912.391	21.32	0.6707	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			813.60570	722.098	21.33	0.3285	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,733.30570	2,920.498	21.33	0.6715	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			817.77430	725.890	21.31	0.3300	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,717.47430	2,904.290	21.31	0.6700	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			815.68660	723.991	21.32	0.3293	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,593.87670	1,456.080	20.07	0.5125	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,657.57670	1,790.080	20.07	0.4875	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,590.09080	1,452.525	20.08	0.5116	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,663.79080	1,796.525	20.08	0.4884	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,586.32280	1,448.988	20.08	0.5107	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,670.02280	1,802.988	20.08	0.4893	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>8,390,854.00</b>	<b>530</b>	<b>188,706</b>
AUS / R	On	19/09/2016	Foreign Exchange Future			10.80740		10.92830			0.0000	3,469,175.40	321	10,483
AUS / R	On	19/12/2016	Foreign Exchange Future			10.97360		11.09880			0.0000	0.00	0	1,725
AUS / R	On	13/03/2017	Foreign Exchange Future			11.13300		11.26160			0.0000	1,970,541.00	177	3,405
AUS / R	On	19/06/2017	Foreign Exchange Future			11.32020		11.45430			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.50460		11.64330			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.73920		11.87100			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>5,439,716.40</b>	<b>498</b>	<b>15,613</b>
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			742.22890	621.992	17.12	0.9669	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			3.92890	4.591	17.12	0.0331	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			732.35630	612.199	17.02	0.9654	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			4.05630	4.799	17.02	0.0346	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			722.48880	602.418	16.92	0.9638	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			4.18880	5.018	16.92	0.0362	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			167.07940	207.751	14.50	0.3486	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			599.15160	513.633	14.49	0.6604	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			160.35160	200.033	14.49	0.3396	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			592.49370	507.468	14.50	0.6559	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			163.69370	203.868	14.50	0.3441	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			585.87940	501.351	14.50	0.6514	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			955.95460	1,044.335	16.10	0.7131	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			262.07860	221.270	16.06	0.2913	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			940.47860	1,028.270	16.06	0.7087	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			259.80760	219.291	16.08	0.2891	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			948.20760	1,036.291	16.08	0.7109	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			257.55460	217.335	16.10	0.2869	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			412.91010	365.552	16.21	0.3580	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,008.61010	1,095.352	16.21	0.6420	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			410.23210	363.141	16.22	0.3561	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,015.93210	1,102.941	16.22	0.6439	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			407.57690	360.747	16.24	0.3541	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,023.27690	1,110.547	16.24	0.6459	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,076.83900	1,161.356	16.36	0.6006	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			547.10160	493.274	16.38	0.3976	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,083.80160	1,168.674	16.38	0.6024	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			544.08170	490.604	16.39	0.3959	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,090.78170	1,176.004	16.39	0.6041	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			550.13900	495.957	16.36	0.3994	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			875.32590	806.857	16.43	0.5116	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			884.32590	947.657	16.43	0.4884	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			883.39720	814.542	16.41	0.5151	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			872.39720	935.342	16.41	0.4849	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			879.34960	810.690	16.42	0.5133	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			878.34960	941.490	16.42	0.4867	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>5,439,716.40</b>	<b>498</b>	<b>15,613</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.96770		11.15550			0.0000	0.00	0	4,340
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.16680		11.35950			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.35540		11.55270			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.57660		11.78030			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,340</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			1.99250	0.735	24.48	0.0047	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,226.49250	1,413.035	24.48	0.9953	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			1.93860	0.715	24.55	0.0046	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,236.43860	1,423.015	24.55	0.9954	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			1.88630	0.695	24.63	0.0044	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,246.38630	1,432.995	24.63	0.9956	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			96.12070	69.215	18.43	0.1310	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,266.62070	1,432.415	18.43	0.8690	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			98.49110	70.979	18.39	0.1339	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,248.99110	1,414.179	18.39	0.8661	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			97.29780	70.092	18.41	0.1325	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,257.79780	1,423.292	18.41	0.8675	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			200.00960	159.478	17.97	0.2056	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,377.30960	1,534.078	17.97	0.7944	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			198.39880	158.164	17.98	0.2041	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			1,385.69880	1,542.764	17.98	0.7959	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			196.80180	156.863	18.00	0.2027	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,394.10180	1,551.463	18.00	0.7973	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			684.51950	587.330	16.08	0.4915	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			634.21950	740.730	16.08	0.5085	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			680.17210	583.605	16.10	0.4892	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			639.87210	747.005	16.10	0.5108	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			675.84930	579.903	16.11	0.4869	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			645.54930	753.303	16.11	0.5131	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>4,340</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			14.48860		14.70820			0.0000	0.00	0	2,157
CHF / R	On	19/12/2016	Foreign Exchange Future			14.82410		15.05210			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.14540		15.37980			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.52610		15.76860			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,157</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			3.07350	1.563	28.58	0.0063	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,894.87350	2,112.963	28.58	0.9937	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			3.01970	1.537	28.64	0.0062	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,904.81970	2,122.937	28.64	0.9938	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			2.96690	1.513	28.69	0.0061	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,914.76690	2,132.913	28.69	0.9939	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			199.84200	150.469	21.90	0.1710	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,827.74200	2,006.369	21.90	0.8290	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			198.39220	149.302	21.92	0.1698	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,836.29220	2,015.202	21.92	0.8302	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			196.95300	148.145	21.93	0.1687	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,844.85300	2,024.045	21.93	0.8313	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			381.49960	317.391	21.69	0.2449	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,071.69960	2,241.991	21.69	0.7551	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			385.12080	320.500	21.66	0.2470	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,055.32080	2,225.100	21.66	0.7530	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			383.30550	318.941	21.68	0.2459	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,063.50550	2,233.541	21.68	0.7541	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1,054.52050	931.068	19.77	0.4850	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,155.92050	1,274.968	19.77	0.5150	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1,050.67930	927.579	19.78	0.4836	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,162.07930	1,281.479	19.78	0.5164	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1,046.85800	924.111	19.79	0.4822	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,168.25800	1,288.011	19.79	0.5178	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>2,157</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.10780		2.15370			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.13560		2.18200			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.16170		2.20850			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.19150		2.23890			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	2.46	Call			2.81490	1.127	29.71	0.0032	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,065.81490	3,523.127	29.71	0.9968	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			2.52880	1.025	30.13	0.0029	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,165.52880	3,623.025	30.13	0.9971	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			3.14210	1.242	29.30	0.0035	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,966.14210	3,423.242	29.30	0.9965	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			167.72900	114.766	20.02	0.1090	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,847.72900	3,258.766	20.02	0.8910	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			157.88070	107.856	20.11	0.1032	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,937.88070	3,351.856	20.11	0.8968	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			148.61740	101.375	20.20	0.0976	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,028.61740	3,445.375	20.20	0.9024	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			357.03700	271.069	19.30	0.1782	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,072.03700	3,454.069	19.30	0.8218	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			342.91960	260.084	19.38	0.1718	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,157.91960	3,543.084	19.38	0.8282	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			329.39400	249.579	19.46	0.1657	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,244.39400	3,632.579	19.46	0.8343	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,442.36820	1,685.994	18.30	0.5216	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,389.30520	1,164.612	18.36	0.4678	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,500.30520	1,749.612	18.36	0.5322	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,348.93780	1,129.262	18.42	0.4573	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,559.93780	1,814.262	18.42	0.5427	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,431.36820	1,200.994	18.30	0.4784	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			2.12920		2.17540			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	2.12	Call			989.29240	728.909	16.88	0.5375	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			435.29240	636.909	16.88	0.4625	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			932.56100	683.719	16.98	0.5143	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			478.56100	691.719	16.98	0.4857	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			1,048.45770	776.483	16.77	0.5609	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			394.45770	584.483	16.77	0.4391	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			2.12840		2.16080			0.0000	0.00	0	100
DKK / R	On	19/12/2016	Foreign Exchange Future			2.17580		2.20980			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.22020		2.25490			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			8.28950	3.847	26.44	0.0108	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,300.28950	2,619.847	26.44	0.9892	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			7.29820	3.308	26.75	0.0093	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,399.29820	2,719.308	26.75	0.9907	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			6.44350	2.851	27.07	0.0080	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,498.44350	2,818.851	27.07	0.9920	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,844.81030	3,147.453	18.82	0.8949	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			133.04700	97.654	18.85	0.0985	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,935.04700	3,239.654	18.85	0.9015	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			153.23970	113.821	18.78	0.1122	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,755.23970	3,055.821	18.78	0.8878	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			142.81030	105.453	18.82	0.1051	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			1,038.32260	898.291	16.94	0.4660	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,089.32260	1,296.291	16.94	0.5340	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			997.22940	861.746	17.01	0.4520	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,148.22940	1,359.746	17.01	0.5480	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			957.61360	826.553	17.08	0.4382	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,208.61360	1,424.553	17.08	0.5618	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>0.00</b>	<b>0</b>	<b>100</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.81580		1.85950			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.84970		1.89450			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.88140		1.92690			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.91800		1.96470			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			3.17630	1.115	30.19	0.0036	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,608.17630	3,043.115	30.19	0.9964	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			2.78110	0.990	30.64	0.0032	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,707.78110	3,142.990	30.64	0.9968	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			2.44300	0.882	31.10	0.0028	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,807.44300	3,242.882	31.10	0.9972	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			238.17590	174.996	23.52	0.1530	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,493.17590	2,877.996	23.52	0.8470	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			225.81370	165.961	23.66	0.1459	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,580.81370	2,968.961	23.66	0.8541	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			214.13970	157.442	23.80	0.1391	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,669.13970	3,060.442	23.80	0.8609	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			492.74130	395.594	22.62	0.2382	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,623.74130	2,981.594	22.62	0.7618	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			476.34970	381.520	22.74	0.2308	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,707.34970	3,067.520	22.74	0.7692	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			459.44020	368.026	22.85	0.2236	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,790.44020	3,154.025	22.85	0.7764	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,373.75910	1,159.939	19.88	0.4860	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,326.75910	1,579.939	19.88	0.5140	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,334.16670	1,126.276	19.99	0.4750	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,387.16670	1,646.275	19.99	0.5250	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,295.77000	1,093.699	20.10	0.4642	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,448.77000	1,713.699	20.10	0.5358	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			0.13880		0.14210			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.13850		0.14240			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.13780		0.14230			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.13730		0.14280			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>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.42490		10.52960			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.57070		10.67860			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.71400		10.82410			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.88330		10.99780			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			1,071.15900	966.331	22.17	0.9904	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			1,55900	1,431	22.17	0.0096	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,061.22720	956.378	22.05	0.9901	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			1,62720	1,478	22.05	0.0099	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,051.29840	946.427	21.93	0.9897	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			1,69840	1,527	21.93	0.0103	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			290.60980	248.520	16.30	0.3989	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			462.00980	527.820	16.30	0.6011	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			287.01960	245.330	16.32	0.3950	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			468.41960	534.631	16.32	0.6050	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			283.46920	242.176	16.34	0.3911	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			474.86920	541.476	16.34	0.6089	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			383.83980	336.572	16.35	0.4010	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			669.73980	732.572	16.35	0.5990	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			390.67530	342.770	16.31	0.4067	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			656.57530	718.770	16.31	0.5933	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			387.24340	339.659	16.33	0.4038	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			663.14340	725.659	16.33	0.5962	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			661.41560	600.977	16.57	0.5102	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			623.61560	677.677	16.57	0.4898	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			670.33190	609.024	16.55	0.5151	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			612.53190	665.724	16.55	0.4849	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			665.86110	604.988	16.56	0.5126	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			618.06110	671.688	16.56	0.4874	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			1.31680		1.34180			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.33200		1.35760			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.34620		1.37220			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.36190		1.38830			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			582.00000	832.000		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			682.00000	932.000		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			782.00000	1,032.000		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			424.00000	680.000		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			524.00000	780.000		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			624.00000	880.000		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			478.00000	738.000		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			578.00000	838.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			678.00000	938.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			83.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			0.00000	181.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			17.00000	281.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.40	Put			117.00000	381.000		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
<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			1.34270		1.33000			0.0000	0.00	0	0
QUANTO £On 19/12/2016 Foreign Exchange Future			1.34530		1.33260			0.0000	0.00	0	0
QUANTO £On 13/03/2017 Foreign Exchange Future			1.34780		1.33510			0.0000	0.00	0	0
QUANTO £On 19/06/2017 Foreign Exchange Future			1.35080		1.33830			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			1.12430		1.11510			0.0000	0.00	0	13,286
QUANTO €On 19/12/2016 Foreign Exchange Future			1.12900		1.11980			0.0000	0.00	0	0
QUANTO €On 13/03/2017 Foreign Exchange Future			1.13340		1.12430			0.0000	0.00	0	0
QUANTO €On 19/06/2017 Foreign Exchange Future			1.13870		1.12970			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>13,286</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>13,286</b>
RAIN On 19/09/2016 Foreign Exchange Future			24,694.06000		25,140.83000			0.0000	0.00	0	0
RAIN On 19/12/2016 Foreign Exchange Future			25,157.85000		25,616.65000			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			10.45220		10.62500			0.0000	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Future			10.63790		10.81250			0.0000	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Future			10.81520		10.99070			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			3.61780	1.546	23.84	0.0099	0.00	0	0
SGD / R On 19/09/2016 Foreign Exchange Option	11.62	Put			998.61780	1,169.346	23.84	0.9901	0.00	0	0
SGD / R On 19/09/2016 Foreign Exchange Option	11.63	Call			3.54670	1.497	23.91	0.0095	0.00	0	0
SGD / R On 19/09/2016 Foreign Exchange Option	11.63	Put			1,008.54670	1,179.297	23.91	0.9905	0.00	0	0
SGD / R On 19/09/2016 Foreign Exchange Option	11.64	Call			3.47760	1.449	23.98	0.0092	0.00	0	0
SGD / R On 19/09/2016 Foreign Exchange Option	11.64	Put			1,018.47760	1,189.249	23.98	0.9908	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.81	Call			115.16490	86.377	18.79	0.1607	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.81	Put			1,112.66490	1,258.477	18.79	0.8393	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.82	Call			113.80750	85.258	18.81	0.1589	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.82	Put			1,121.30750	1,267.358	18.81	0.8411	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.83	Call			112.46850	84.154	18.83	0.1571	0.00	0	0
SGD / R On 19/12/2016 Foreign Exchange Option	11.83	Put			1,129.96850	1,276.254	18.83	0.8429	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Call			514.37400	433.168	16.54	0.4698	0.00	0	0
SGD / R On 13/03/2017 Foreign Exchange Option	10.99	Put			513.67400	607.968	16.54	0.5302	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	13/03/2017	Foreign Exchange Option	11.00	Call			510.00240	429.487	16.55	0.4668	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			519.30240	614.287	16.55	0.5332	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			505.82580	425.839	16.57	0.4639	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			525.12580	620.639	16.57	0.5361	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			4.79710		4.88070			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.79160		4.87610			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.78970		4.87130			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			2.14980	0.943	22.32	0.0135	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			391.44980	473.843	22.32	0.9865	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			2.42510	1.049	21.86	0.0151	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			371.72510	453.949	21.86	0.9849	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			2.28210	0.994	22.09	0.0143	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			381.58210	463.894	22.09	0.9857	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			41.69370	28.482	16.41	0.1387	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			455.59370	526.882	16.41	0.8613	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			40.33920	27.497	16.44	0.1345	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			464.23920	535.897	16.44	0.8655	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			39.02750	26.492	16.47	0.1303	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			472.92750	544.892	16.47	0.8697	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			213.10710	171.869	14.85	0.4668	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			201.80710	242.169	14.85	0.5332	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			208.56950	167.978	14.88	0.4593	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			207.26950	248.278	14.88	0.5407	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			204.10880	164.163	14.90	0.4518	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			212.80880	254.463	14.90	0.5482	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			1.40430		1.46010			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.35100		1.39550			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.30510		1.34130			0.0000	0.00	0	0
ZMW / R	On	19/06/2017	Foreign Exchange Future			1.26450		1.28910			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									2 596 739 046.50	182,964	1,143,521
Total Options									20 433 029.22	95,242	2,196,634
Grand Total:									2,617,172,075.72	278,206	3,340,155