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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/09/2016 Foreign Exchange Future			14.29170		14.20140			0.0000	4,764,409,737.30	333,369	69,277
\$ / R On 22/09/2016 Foreign Exchange Future			14.29450		14.20130			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.30840		14.21540			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.31120		14.21810			0.0000	0.00	0	1,050
\$ / R On 29/09/2016 Foreign Exchange Future			14.31400		14.22090			0.0000	0.00	0	12,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.31680		14.22370			0.0000	0.00	0	2,870
\$ / R On 03/10/2016 Foreign Exchange Future			14.32520		14.23190			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			14.32800		14.23470			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			14.33080		14.23750			0.0000	0.00	0	56
\$ / R On 10/10/2016 Foreign Exchange Future			14.34490		14.25130			0.0000	0.00	0	1,200
\$ / R On 12/10/2016 Foreign Exchange Future			14.35050		14.25680			0.0000	0.00	0	0
\$ / R On 13/10/2016 Foreign Exchange Future			14.35330		14.25960			0.0000	0.00	0	10,000
\$ / R On 14/10/2016 Foreign Exchange Future			14.35610		14.26230			0.0000	0.00	0	832
\$ / R On 19/10/2016 Foreign Exchange Future			14.37010		14.27610			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.38960		14.29530			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.39240		14.29810			0.0000	0.00	0	2,000
\$ / R On 07/11/2016 Foreign Exchange Future			14.42300		14.32820			0.0000	0.00	0	14
\$ / R On 10/11/2016 Foreign Exchange Future			14.43130		14.33640			0.0000	0.00	0	0
\$ / R On 17/11/2016 Foreign Exchange Future			14.45080		14.35560			0.0000	0.00	0	0
\$ / R On 28/11/2016 Foreign Exchange Future			14.48130		14.38570			0.0000	0.00	0	0
\$ / R On 12/12/2016 Foreign Exchange Future			14.52000		14.42390			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2016	Foreign Exchange Future			14.52270		14.42660			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.52550		14.42940			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.53930		14.44300			0.0000	5,824,966,994.80	400,636	473,266
\$ / R	On	13/01/2017	Foreign Exchange Future			14.61010		14.51330			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.64410		14.54700			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.77730		14.67920			0.0000	369,402,945.40	24,998	91,375
\$ / R	On	12/04/2017	Foreign Exchange Future			14.86250		14.76400			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			14.89940		14.80090			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.05560		14.95680			0.0000	0.00	0	149,181
\$ / R	On	12/07/2017	Foreign Exchange Future			15.12210		15.02310			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.31910		15.21920			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.65150		15.55410			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			15.98540		15.88970			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.31940		16.22540			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>10,958,779,677.50</b>	<b>759,003</b>	<b>818,372</b>
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			1,201.70780	1,291.756	31.96	0.9995	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			0.30780	0.057	31.96	0.0005	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			962.68780	1,051.844	28.28	0.9986	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			1.28780	0.144	28.28	0.0014	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			913.11860	1,001.877	27.51	0.9983	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,348.66810	5,258.405	100.00	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,798.63620	2,708.352	55.21	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			0.13080	0.135	68.15	0.0006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,298.73080	3,208.435	68.15	0.9994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.20770	0.209	74.08	0.0008	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,498.80770	3,408.509	74.08	0.9992	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.06810	0.105	100.00	0.0003	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,458.67430	2,368.355	49.41	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			0.06800	0.054	50.09	0.0003	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,498.66800	2,408.354	50.09	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			0.04810	0.053	52.82	0.0003	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,658.64810	2,568.353	52.82	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			0.03620	0.052	55.21	0.0003	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			2,188.74070	2,098.360	44.81	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			0.10520	0.057	46.85	0.0004	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,308.70520	2,218.357	46.85	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			0.07780	0.055	49.07	0.0003	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,438.67780	2,348.355	49.07	0.9997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			0.07430	0.055	49.41	0.0003	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,828.96230	1,738.374	38.67	0.9994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			0.19050	0.063	42.76	0.0004	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			2,068.79050	1,978.364	42.76	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			0.15160	0.061	44.29	0.0004	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,158.75160	2,068.361	44.29	0.9996	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			0.14070	0.060	44.81	0.0004	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		1,499.55020	1,408.424	33.49	0.9990	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call		0.58850	0.087	35.77	0.0007	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put		1,659.18850	1,568.387	35.77	0.9993	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		0.39390	0.076	38.16	0.0006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,798.99390	1,708.376	38.16	0.9994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call		0.36230	0.074	38.67	0.0006	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		1,101.28590	1,009.156	30.28	0.9932	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		1.62830	0.319	31.89	0.0026	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		1,300.22830	1,208.619	31.89	0.9974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		1.29550	0.198	32.69	0.0016	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		1,399.89550	1,308.498	32.69	0.9984	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		0.95020	0.124	33.49	0.0010	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put		659.01710	564.489	25.01	0.9534	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		6.38740	3.934	27.86	0.0286	15,734.80	4,000	7,650
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		804.98740	712.234	27.86	0.9714	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call		3.52890	1.418	29.48	0.0109	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put		1,002.12890	909.718	29.48	0.9891	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		2.68590	0.856	30.28	0.0068	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		516.23630	418.924	22.16	0.9181	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call		16.41250	9.831	22.54	0.0757	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put		535.01250	438.132	22.54	0.9243	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call		14.23560	8.463	23.30	0.0648	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put		572.83560	476.763	23.30	0.9352	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call		10.41710	6.189	25.01	0.0466	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.52	Put		352.94960	251.416	18.73	0.8224	0.00	0	7,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		25.44320	16.073	20.26	0.1245	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		424.04320	324.373	20.26	0.8755	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call		23.62480	14.742	20.64	0.1142	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put		442.22480	343.042	20.64	0.8858	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		17.63630	10.624	22.16	0.0819	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		114.21260	43.272	15.72	0.3232	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call		79.47440	71.151	14.55	0.4851	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put		178.07440	79.451	14.55	0.5149	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		37.05300	25.426	18.35	0.1945	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		335.65300	233.726	18.35	0.8055	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.52	Call		34.34960	23.116	18.73	0.1776	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		13.54790	1.490	21.57	0.0149	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call		440.76610	514.255	20.64	0.9749	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put		19.36610	2.555	20.64	0.0251	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		252.03500	303.191	18.06	0.8975	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		50.63500	11.491	18.06	0.1025	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		115.61260	134.972	15.72	0.6768	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put		5.52840	0.463	24.28	0.0047	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call		648.63210	732.325	23.36	0.9937	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put		7.23210	0.625	23.36	0.0063	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call		533.78700	613.004	21.81	0.9869	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	13.68	Put		12.38700	1.304	21.81	0.0131	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		514.94790	593.190	21.57	0.9851	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		1.71860	0.177	27.51	0.0017	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		903.21980	991.885	27.35	0.9982	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		1.81980	0.185	27.35	0.0018	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		893.32680	981.893	27.20	0.9981	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		1.92680	0.193	27.20	0.0019	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call		706.92840	792.163	24.28	0.9953	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call		192.89660	225.421	23.89	0.5917	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put		191.59660	130.921	23.89	0.4083	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call		79.96990	86.360	22.73	0.2587	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put		554.56990	467.961	22.73	0.7413	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		0.54990	0.304	44.28	0.0010	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,192.44990	4,099.105	44.28	0.9990	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,418.30100	2,511.301	32.35	0.9995	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		0.20100	0.101	32.35	0.0005	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		738.84730	823.148	20.17	0.9467	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		20.74730	11.948	20.17	0.0533	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		0.56960	0.330	43.16	0.0011	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,032.46960	3,939.130	43.16	0.9989	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		623.31900	695.771	19.25	0.9108	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		42.41900	21.771	19.25	0.0892	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Call		51.14410	53.974	23.38	0.1598	0.00	0	10,000
\$ / R	On	30/09/2016	Foreign Exchange Option	15.00	Put		827.44410	737.174	23.38	0.8402	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		25.20460	26.969	24.50	0.0869	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		1,101.50460	1,010.169	24.50	0.9131	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Call		236.74150	266.721	20.77	0.5538	0.00	0	20,000
\$ / R	On	30/09/2016	Foreign Exchange Option	14.25	Put		263.04150	199.921	20.77	0.4462	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Call		146.66250	162.479	21.60	0.3900	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	14.50	Put		422.96250	345.679	21.60	0.6100	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Call		232.63300	259.524	20.02	0.5249	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.30	Put		300.73300	194.324	20.02	0.4751	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Call		177.93000	177.007	20.55	0.4312	0.00	0	10,000
\$ / R	On	03/10/2016	Foreign Exchange Option	14.45	Put		396.03000	321.807	20.55	0.5688	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call		132.17700	144.751	21.12	0.3412	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put		510.27700	429.552	21.12	0.6588	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call		99.18390	107.251	21.64	0.2687	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put		627.28390	542.051	21.64	0.7313	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call		141.35800	154.460	20.98	0.3519	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put		506.65800	426.460	20.98	0.6481	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call		128.96450	140.381	21.16	0.3265	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put		544.26450	462.381	21.16	0.6735	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call		722.67530	800.956	19.21	0.9003	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put		45.17530	30.156	19.21	0.0997	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call		185.16170	200.607	21.31	0.3791	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put		543.86170	465.707	21.31	0.6209	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	10/10/2016	Foreign Exchange Option	13.87	Call			527.51110	581.257	19.58	0.7566	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.87	Put			146.21110	106.357	19.58	0.2434	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Call			507.89770	559.913	19.64	0.7424	0.00	0	5,000
\$ / R	On	10/10/2016	Foreign Exchange Option	13.90	Put			156.59770	115.013	19.64	0.2576	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Call			314.02700	346.620	20.29	0.5610	0.00	0	10,000
\$ / R	On	10/10/2016	Foreign Exchange Option	14.25	Put			312.72700	251.720	20.29	0.4390	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call			197.07680	213.062	21.18	0.3864	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put			550.27680	472.562	21.18	0.6136	0.00	0	0
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Call			257.48300	279.833	20.57	0.4683	2,798,327.00	10,000	10,000
\$ / R	On	13/10/2016	Foreign Exchange Option	14.44	Put			437.88300	366.533	20.57	0.5317	0.00	0	10,000
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call			42.20150	42.806	24.12	0.0974	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put			1,469.90150	1,376.706	24.12	0.9026	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call			241.88690	260.402	20.48	0.4189	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put			545.78690	470.302	20.48	0.5811	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			1.77370	3.147	31.73	0.0066	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,476.47370	4,383.547	31.73	0.9934	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			1.54780	2.777	31.73	0.0059	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,556.24780	4,463.177	31.73	0.9941	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,497.94770	2,591.458	23.68	0.9949	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			2.64770	1.858	23.68	0.0051	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			879.97280	949.573	17.97	0.8649	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			84.67280	59.973	17.97	0.1351	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call			180.76960	192.927	21.24	0.3058	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put			842.66960	760.527	21.24	0.6942	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call			160.62160	170.969	21.53	0.2768	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put			922.52160	838.569	21.53	0.7232	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call			41.76330	41.944	23.92	0.0823	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put			1,883.66330	1,789.544	23.92	0.9177	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call			1,094.05180	1,171.434	17.50	0.9250	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put			45.95180	29.034	17.50	0.0750	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			410.85830	445.979	19.35	0.5737	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			362.75830	303.580	19.35	0.4263	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			61.97330	64.173	24.78	0.1036	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			2,033.77330	1,941.173	24.78	0.8964	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			58.25200	60.147	24.90	0.0978	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			2,090.05200	1,997.147	24.90	0.9022	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			245.95910	263.304	21.79	0.3463	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			867.75910	790.304	21.79	0.6537	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			890.39360	955.364	19.06	0.7993	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			153.99360	124.064	19.06	0.2007	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			503.95490	543.059	20.11	0.5796	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			417.55490	361.759	20.11	0.4204	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			157.18170	167.015	22.90	0.2226	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,401.58170	1,316.215	22.90	0.7774	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			40.44560	41.116	25.83	0.0639	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,774.84560	2,680.316	25.83	0.9361	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,184.08440	1,259.569	18.52	0.8779	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			88.48440	68.769	18.52	0.1221	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,040.21360	1,108.069	18.45	0.8137	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			154.51360	126.769	18.45	0.1863	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			9.92150	6.475	27.77	0.0109	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,024.22150	4,925.175	27.77	0.9891	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,594.50100	2,689.352	21.73	0.9844	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			8.80100	8.052	21.73	0.0156	0.00	0	250
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Call			451.48380	478.750	20.59	0.4578	0.00	0	0
\$ / R	On	12/12/2016	Foreign Exchange Option	14.75	Put			777.58380	708.750	20.59	0.5422	0.00	0	15,000
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			603.41450	641.227	19.85	0.5624	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			546.81450	488.527	19.85	0.4376	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,837.90990	1,925.658	19.15	0.9354	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			48.50990	40.158	19.15	0.0646	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,828.64370	1,916.279	19.14	0.9345	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			49.24370	40.779	19.14	0.0655	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,819.38820	1,906.910	19.12	0.9336	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			49.98820	41.409	19.12	0.0664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Put			1,173.62770	1,093.461	21.81	0.6531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			309.62300	324.035	22.06	0.3236	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,266.62300	1,184.735	22.06	0.6764	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			292.89330	306.245	22.23	0.3087	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,329.89330	1,246.945	22.23	0.6913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			288.86030	301.962	22.27	0.3051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,345.86030	1,262.662	22.27	0.6949	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			275.20930	287.454	22.42	0.2928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,402.20930	1,318.154	22.42	0.7072	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			254.55470	266.134	22.65	0.2743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,491.55470	1,406.834	22.65	0.7257	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			233.62770	244.413	22.88	0.2552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,590.62770	1,505.113	22.88	0.7448	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			231.96710	242.643	22.90	0.2537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,598.96710	1,513.343	22.90	0.7463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			225.44430	235.702	22.97	0.2476	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,632.44430	1,546.402	22.97	0.7524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			223.84200	233.997	22.99	0.2460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,640.84200	1,554.697	22.99	0.7540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			202.64200	211.450	23.23	0.2257	0.00	0	26,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,759.64200	1,672.150	23.23	0.7743	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Call			187.47310	195.332	23.43	0.2109	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.11	Put			1,854.47310	1,766.032	23.43	0.7891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			175.96160	183.110	23.59	0.1994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,932.96160	1,843.810	23.59	0.8006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			162.91010	169.264	23.78	0.1862	0.00	0	44,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			2,029.91010	1,939.964	23.78	0.8138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			153.01010	158.768	23.94	0.1761	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	16.40	Put		2,110.01010	2,019.468	23.94	0.8239	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		145.75900	151.090	24.07	0.1686	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		2,172.75900	2,081.790	24.07	0.8314	0.00	0	1,365	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		139.84240	144.827	24.17	0.1624	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		2,226.84240	2,135.527	24.17	0.8376	0.00	0	725	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		137.93010	142.804	24.21	0.1604	0.00	0	500	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		2,244.93010	2,153.504	24.21	0.8396	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		125.31410	129.466	24.45	0.1470	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		2,372.31410	2,280.166	24.45	0.8530	0.00	0	3,300	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		119.48890	123.315	24.58	0.1407	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		2,436.48890	2,344.015	24.58	0.8593	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call		118.68030	122.463	24.60	0.1398	0.00	0	16,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put		2,445.68030	2,353.163	24.60	0.8602	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		113.96110	117.484	24.70	0.1347	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,500.96110	2,408.184	24.70	0.8653	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		107.99210	111.190	24.84	0.1282	0.00	0	20,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,574.99210	2,481.890	24.84	0.8718	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		105.13790	108.184	24.91	0.1250	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,612.13790	2,518.884	24.91	0.8750	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		104.43830	107.447	24.93	0.1243	0.00	0	5,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,621.43830	2,528.147	24.93	0.8757	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		101.69060	104.553	25.00	0.1212	0.00	0	52,533	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,658.69060	2,565.253	25.00	0.8788	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		83.59930	83.820	25.95	0.0979	0.00	0	2,800	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		3,030.59930	2,934.520	25.95	0.9021	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		79.53590	79.533	26.27	0.0928	0.00	0	63,513	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		3,136.53590	3,040.233	26.27	0.9072	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		79.18210	79.160	26.30	0.0924	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		3,146.18210	3,049.860	26.30	0.9076	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		74.15350	73.866	26.73	0.0860	0.00	0	15,100	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		3,291.15350	3,194.566	26.73	0.9140	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		73.20970	72.873	26.81	0.0848	0.00	0	3,500	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,320.20970	3,223.573	26.81	0.9152	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		72.28390	71.900	26.90	0.0836	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,349.28390	3,252.600	26.90	0.9164	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		64.48960	63.729	27.70	0.0737	0.00	0	1,500	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,621.48960	3,524.429	27.70	0.9263	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		63.73720	62.942	27.79	0.0728	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,650.73720	3,553.642	27.79	0.9272	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		63.00050	62.171	27.87	0.0718	0.00	0	1,400	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,680.00050	3,582.871	27.87	0.9282	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		62.03840	61.166	27.99	0.0706	0.00	0	23,489	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,719.03840	3,621.866	27.99	0.9294	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		61.56760	60.674	28.05	0.0700	0.00	0	4,000	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,738.56760	3,641.374	28.05	0.9300	0.00	0	0	
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		55.37310	54.216	28.88	0.0621	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			4,022.37310	3,924.916	28.88	0.9379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			54.59850	53.417	28.99	0.0611	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			4,061.59850	3,964.117	28.99	0.9389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			37.78940	39.618	29.42	0.0466	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,484.78940	4,390.318	29.42	0.9534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			35.00400	36.683	29.42	0.0436	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,572.00400	4,477.383	29.42	0.9564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			34.41150	36.058	29.42	0.0429	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,591.41150	4,496.758	29.42	0.9571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			30.25550	31.681	29.42	0.0384	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,737.25550	4,642.381	29.42	0.9616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			27.74960	29.043	29.42	0.0355	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,834.74960	4,739.743	29.42	0.9645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			18.68940	19.512	29.42	0.0250	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			5,275.68940	5,180.212	29.42	0.9750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			17.87550	18.656	29.42	0.0240	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,324.87550	5,229.356	29.42	0.9760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			16.94280	17.676	29.42	0.0229	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,383.94280	5,288.376	29.42	0.9771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			14.94150	15.575	29.42	0.0205	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,521.94150	5,426.275	29.42	0.9795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			13.28460	13.836	29.42	0.0184	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,650.28460	5,554.536	29.42	0.9816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			12.35290	12.859	29.42	0.0172	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,729.35290	5,633.559	29.42	0.9828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			10.86950	11.304	29.42	0.0154	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,867.86950	5,772.004	29.42	0.9846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			10.28690	10.693	29.42	0.0146	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,927.28690	5,831.393	29.42	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			6.83560	7.082	29.42	0.0101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,363.83560	6,267.782	29.42	0.9899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			6.22220	6.442	29.42	0.0092	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,463.22220	6,367.142	29.42	0.9908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			5.66160	5.856	29.42	0.0085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,562.66160	6,466.557	29.42	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			4.50640	4.652	29.42	0.0069	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,801.50640	6,705.352	29.42	0.9931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			4.25500	4.390	29.42	0.0065	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,861.25500	6,765.090	29.42	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.78610	0.797	29.42	0.0014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,567.78610	8,471.497	29.42	0.9986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.01210	0.012	29.42	0.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,497.01210	12,400.712	29.42	1.0000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,658.30990	2,751.754	20.80	0.9788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.30990	12.454	20.80	0.0212	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			1,985.45210	2,073.618	19.21	0.9451	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	12.50	Put			42.45210	34.318	19.21	0.0549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			1,901.10710	1,988.205	19.01	0.9383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			48.10710	38.905	19.01	0.0617	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,535.04090	1,613.220	18.53	0.8920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			92.04090	73.920	18.53	0.1080	0.00	0	151,550
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,355.33690	1,428.088	18.69	0.8533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			132.33690	108.788	18.69	0.1467	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,300.47570	1,371.369	18.74	0.8395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			147.47570	122.069	18.74	0.1605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,292.73350	1,363.357	18.74	0.8375	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			149.73350	124.057	18.74	0.1625	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,285.01770	1,355.371	18.75	0.8355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			152.01770	126.071	18.75	0.1645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,262.01380	1,331.548	18.77	0.8293	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			159.01380	132.248	18.77	0.1707	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,254.39670	1,323.655	18.78	0.8272	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			161.39670	134.355	18.78	0.1728	0.00	0	4,500
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,143.17660	1,208.197	18.89	0.7944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			200.17660	168.897	18.89	0.2056	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,007.85960	1,065.062	19.11	0.7459	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			264.85960	225.762	19.11	0.2541	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call			975.84560	1,031.480	19.18	0.7331	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put			282.84560	242.180	19.18	0.2669	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call			963.24550	1,018.251	19.21	0.7279	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put			290.24550	248.952	19.21	0.2721	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			826.77680	874.641	19.55	0.6666	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			383.77680	335.341	19.55	0.3334	1,140,158.72	3,400	88,460
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call			782.92850	828.372	19.67	0.6449	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put			419.92850	369.072	19.67	0.3551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call			777.57900	822.719	19.68	0.6421	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put			424.57900	373.419	19.68	0.3579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call			772.25540	817.099	19.70	0.6394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put			429.25540	377.799	19.70	0.3606	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call			761.69720	805.945	19.73	0.6340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put			438.69720	386.645	19.73	0.3660	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call			730.70860	773.187	19.82	0.6176	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put			467.70860	413.887	19.82	0.3824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			720.60630	762.502	19.84	0.6121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			477.60630	423.202	19.84	0.3879	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			705.66590	746.693	19.89	0.6039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			492.66590	437.393	19.89	0.3961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call			695.84510	736.298	19.92	0.5985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put			502.84510	446.998	19.92	0.4015	0.00	0	6,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call			671.77910	710.813	19.99	0.5848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put			528.77910	471.513	19.99	0.4152	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.33	Call			657.67370	695.869	20.04	0.5767	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	14.33	Put			544.67370	486.568	20.04	0.4233	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call			653.02480	690.945	20.05	0.5740	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put			550.02480	491.645	20.05	0.4260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call			603.68830	638.625	20.21	0.5443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put			610.68830	549.325	20.21	0.4557	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			582.94270	615.951	20.29	0.5310	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			639.94270	576.651	20.29	0.4690	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			532.01480	561.188	20.51	0.4969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			719.01480	651.888	20.51	0.5031	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call			520.86150	549.328	20.57	0.4892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put			737.86150	670.028	20.57	0.5108	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Call			509.92680	537.702	20.63	0.4816	0.00	0	7,150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.69	Put			756.92680	688.402	20.63	0.5184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			506.32800	533.879	20.65	0.4791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			763.32800	694.579	20.65	0.5209	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			471.65260	496.998	20.84	0.4542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			828.65260	757.698	20.84	0.5458	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call			451.94360	476.036	20.95	0.4396	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put			868.94360	796.736	20.95	0.5604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			436.17920	459.209	21.05	0.4277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			903.17920	829.909	21.05	0.5723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			415.29120	436.605	21.18	0.4114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			952.29120	877.305	21.18	0.5886	1,491,419.18	1,700	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			409.50990	430.346	21.22	0.4068	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			966.50990	891.046	21.22	0.5932	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Call			381.79280	400.833	21.43	0.3846	0.00	0	1,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.10	Put			1,038.79280	961.533	21.43	0.6154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			355.98190	373.356	21.64	0.3633	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,112.98190	1,034.056	21.64	0.6367	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			353.49900	370.715	21.66	0.3612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,120.49900	1,041.415	21.66	0.6388	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.28	Call			336.62770	352.761	21.81	0.3469	0.00	0	5,000
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			957.79570	1,009.279	19.21	0.6831	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			394.49570	349.179	19.21	0.3169	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			246.74790	257.477	23.12	0.2412	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,903.44790	1,817.377	23.12	0.7588	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			327.60510	341.551	22.45	0.2946	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,670.60510	1,587.451	22.45	0.7054	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			923.51080	971.187	19.34	0.6498	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			476.51080	427.087	19.34	0.3502	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			843.71070	882.217	19.95	0.5524	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			814.51070	754.917	19.95	0.4476	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			599.32300	625.569	21.05	0.4266	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,270.12300	1,198.269	21.05	0.5734	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1,102.67210	1,153.235	19.10	0.6622	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			523.47210	475.935	19.10	0.3378	0.00	0	46,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Call			953.45450	997.228	19.56	0.6017	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.40	Put			674.25450	619.928	19.56	0.3983	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			497.90600	518.484	21.69	0.3666	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,558.70600	1,481.184	21.69	0.6334	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			635.34500	663.408	20.86	0.4466	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,186.14500	1,116.108	20.86	0.5534	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			602.24240	628.636	21.03	0.4282	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,263.04240	1,191.336	21.03	0.5718	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			310.17360	322.620	23.27	0.2451	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,380.97360	2,295.320	23.27	0.7549	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			596.42260	622.521	21.07	0.4249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,277.22260	1,205.221	21.07	0.5751	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			507.32930	528.393	21.62	0.3724	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,528.12930	1,451.093	21.62	0.6276	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			163.26130	165.825	26.17	0.1320	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,914.06130	3,818.525	26.17	0.8680	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Call			0.00000	504.009	21.79	0.3581	90,721.67	180	180
\$ / R	On	13/03/2017	Foreign Exchange Option	15.80	Put			0.00000	1,526.709	21.79	0.6419	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Call			398.43840	414.704	22.51	0.3036	0.00	0	45,132
\$ / R	On	13/03/2017	Foreign Exchange Option	16.22	Put			1,939.23840	1,857.404	22.51	0.6964	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			117.75170	124.582	28.00	0.0987	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,818.55170	4,727.282	28.00	0.9013	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			276.38810	287.035	23.62	0.2215	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,597.18810	2,509.735	23.62	0.7785	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			240.24720	248.987	24.05	0.1954	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,871.04720	2,781.687	24.05	0.8046	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			36.25020	38.491	28.00	0.0359	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,777.05020	6,681.191	28.00	0.9641	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			162.80890	165.349	26.20	0.1316	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,923.60890	3,828.049	26.20	0.8684	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			140.76620	142.246	27.45	0.1121	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,461.56620	4,364.946	27.45	0.8879	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,521.61040	2,611.484	16.84	0.9543	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			42.41040	34.184	16.84	0.0457	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			1,840.87430	1,917.410	18.02	0.8602	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			161.67430	140.110	18.02	0.1398	0.00	0	91,132
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,308.04410	1,369.518	18.80	0.7306	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			378.84410	342.218	18.80	0.2694	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,300.81800	1,358.416	18.99	0.6963	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			486.81800	445.916	18.99	0.3037	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			344.80780	357.383	23.42	0.2488	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,600.80780	2,514.883	23.42	0.7512	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,263.93140	1,316.831	19.10	0.6720	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			563.03140	517.431	19.10	0.3280	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			432.07520	448.038	22.85	0.2937	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,301.17520	2,218.638	22.85	0.7063	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	14.89	Call			1,077.22960	1,116.255	19.88	0.5598	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			1,010.42960	950.655	19.88	0.4402	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			851.01160	881.948	20.74	0.4688	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,414.21160	1,346.348	20.74	0.5312	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Call			1,405.28600	1,459.786	18.94	0.6723	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.18	Put			628.48600	584.186	18.94	0.3277	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,378.61010	1,431.187	18.98	0.6643	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			651.81010	605.587	18.98	0.3357	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Call			690.23490	714.131	21.55	0.3958	0.00	0	1,400
\$ / R	On	19/06/2017	Foreign Exchange Option	16.10	Put			1,833.43490	1,758.531	21.55	0.6042	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			857.35410	888.533	20.72	0.4715	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,400.55410	1,332.933	20.72	0.5285	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			854.17640	885.236	20.73	0.4702	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,407.37640	1,339.636	20.73	0.5298	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Call			359.78080	368.551	24.11	0.2235	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.05	Put			3,452.98080	3,362.951	24.11	0.7765	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			847.85980	878.673	20.76	0.4675	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,421.05980	1,353.073	20.76	0.5325	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			773.57260	801.064	21.09	0.4347	0.00	0	2,280
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,596.77260	1,525.465	21.09	0.5653	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			239.07520	249.170	26.93	0.1507	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,992.27520	4,903.570	26.93	0.8493	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			652.61310	674.922	21.78	0.3777	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,955.81310	1,879.322	21.78	0.6223	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			553.69320	572.683	22.42	0.3288	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,326.89320	2,247.083	22.42	0.6712	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,444.86090	1,500.563	18.89	0.6833	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			598.06090	554.963	18.89	0.3167	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			351.08510	359.499	24.30	0.2180	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,544.28510	3,453.899	24.30	0.7820	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			312.79700	319.676	25.24	0.1933	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			4,005.99700	3,914.076	25.24	0.8067	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,177.20050	2,250.582	17.69	0.8488	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			220.40050	194.982	17.69	0.1512	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Call			1,611.83580	1,672.426	18.68	0.7270	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.83	Put			485.03580	446.826	18.68	0.2730	0.00	0	2,280
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			415.86870	428.637	23.94	0.2449	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,372.76870	3,286.537	23.94	0.7551	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,621.78150	1,680.379	18.81	0.7119	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			548.68150	508.279	18.81	0.2881	0.00	0	1,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			666.43300	685.311	22.90	0.3327	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,817.23300	2,736.210	22.90	0.6673	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			664.64220	683.461	22.91	0.3319	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,825.44220	2,744.361	22.91	0.6681	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			662.85780	681.612	22.92	0.3312	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,833.65780	2,752.512	22.92	0.6688	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,672.06850	2,747.321	17.24	0.8746	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			202.86850	178.221	17.24	0.1254	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			1,980.32550	2,041.870	18.64	0.7491	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			511.12550	472.770	18.64	0.2509	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			949.30130	975.871	22.84	0.3952	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,705.20130	2,634.371	22.84	0.6048	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,304.42770	1,340.425	21.38	0.5111	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,750.32770	1,688.925	21.38	0.4889	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			953.69770	980.399	22.82	0.3968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,689.59770	2,618.899	22.82	0.6032	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			951.49610	978.129	22.83	0.3960	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,697.39610	2,626.628	22.83	0.6040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,180.42280	1,212.033	22.99	0.4278	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,800.72280	2,736.633	22.99	0.5722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,185.19240	1,216.895	22.97	0.4292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,785.49240	2,721.495	22.97	0.5708	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,182.81190	1,214.457	22.98	0.4285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,793.11190	2,729.057	22.98	0.5715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,413.44970	1,449.748	23.11	0.4552	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,888.04970	2,830.348	23.11	0.5448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,410.93290	1,447.186	23.12	0.4546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,895.53290	2,837.786	23.12	0.5454	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,140.44540	3,200.671	18.98	0.7993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			555.04540	521.271	18.98	0.2007	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,415.97270	1,452.315	23.10	0.4559	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,880.57270	2,822.915	23.10	0.5441	0.00	0	0
<b>Total \$ / R Option</b>												<b>5,536,361.37</b>	<b>19,280</b>	<b>2,330,094</b>
<b>Total \$ / R</b>												<b>10,964,316,038.87</b>	<b>778,283</b>	<b>3,148,466</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.29170		14.20140			0.0000	1,129,044.30	79	340
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.53930		14.44300			0.0000	436,179.00	30	395
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.77730		14.67920			0.0000	44,331.90	3	62
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.05560		14.95680			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,609,555.20</b>	<b>112</b>	<b>797</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			659.09070	404.448	27.67	0.0295	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			79,519.09070	70,234.448	27.67	0.9705	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			638.74370	393.371	27.86	0.0286	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			80,498.74370	71,223.370	27.86	0.9714	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			619.13550	374.341	27.95	0.0273	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			81,479.13550	72,204.341	27.95	0.9727	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			41,269.84640	43,423.741	21.23	0.4093	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			95,969.84640	88,493.741	21.23	0.5907	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			40,977.80110	43,113.337	21.25	0.4070	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			96,677.80110	89,183.337	21.25	0.5930	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			40,688.07220	42,805.384	21.27	0.4047	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			97,388.07220	89,875.384	21.27	0.5953	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			259,718.80640	250,973.449	23.62	0.7785	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			27,512.68220	28,570.492	23.63	0.2206	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			260,592.68220	251,840.492	23.63	0.7794	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			27,765.59960	28,836.807	23.60	0.2224	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			258,845.59960	250,106.807	23.60	0.7776	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			27,638.80640	28,703.449	23.62	0.2215	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Call			62,819.26030	64,988.232	21.95	0.3657	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.37	Put			204,139.26030	196,428.232	21.95	0.6343	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Call			62,602.64430	64,762.959	21.96	0.3647	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.38	Put			204,922.64430	197,202.959	21.96	0.6353	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Call			62,387.43100	64,538.150	21.97	0.3636	0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option		16.39	Put			205,707.43100	197,978.150	21.97	0.6364	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>1,609,555.20</b>	<b>112</b>	<b>797</b>
£ / R	On 19/09/2016	Foreign Exchange Future				18.69930		18.73930			0.0000	553,181,391.90	29,583	20,710
£ / R	On 05/10/2016	Foreign Exchange Future				18.75810		18.79490			0.0000	0.00	0	112
£ / R	On 27/10/2016	Foreign Exchange Future				18.84590		18.88100			0.0000	0.00	0	41
£ / R	On 19/12/2016	Foreign Exchange Future				19.05310		19.08700			0.0000	1,332,669,079.50	69,945	58,099
£ / R	On 13/03/2017	Foreign Exchange Future				19.40380		19.43740			0.0000	0.00	0	3,511
£ / R	On 25/04/2017	Foreign Exchange Future				19.58530		19.61930			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				19.81270		19.84690			0.0000	0.00	0	12,625
£ / R	On 18/12/2017	Foreign Exchange Future				20.68800		20.72750			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>1,885,850,471.40</b>	<b>99,528</b>	<b>95,171</b>
£ / R	On 19/09/2016	Foreign Exchange Option		18.90	Call			91.06210	17.369	11.93	0.1632	0.00	0	1,050
£ / R	On 19/09/2016	Foreign Exchange Option		18.90	Put			251.76210	218.069	11.93	0.8368	0.00	0	1,050
£ / R	On 19/09/2016	Foreign Exchange Option		19.83	Call			7.30070	0.793	25.52	0.0058	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		19.83	Put			1,098.00070	1,131.493	25.52	0.9942	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		20.51	Call			2.00350	0.099	31.72	0.0007	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		20.51	Put			1,772.70350	1,810.799	31.72	0.9993	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		22.99	Call			0.15370	0.000	47.95	0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		22.99	Put			4,250.85370	4,290.700	47.95	1.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.60	Call			0.43460	0.000	37.68	0.0000	0.00	0	700
£ / R	On 19/09/2016	Foreign Exchange Option		23.60	Put			4,861.13460	4,900.700	37.68	1.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		21.90	Call			0.12430	0.054	49.83	0.0003	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		21.90	Put			3,160.82430	3,200.754	49.83	0.9997	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		22.50	Call			0.04670	0.036	56.20	0.0002	0.00	0	500
£ / R	On 19/09/2016	Foreign Exchange Option		22.50	Put			3,760.74670	3,800.736	56.20	0.9998	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		25.30	Call			0.27760	0.000	25.89	0.0000	0.00	0	800
£ / R	On 19/09/2016	Foreign Exchange Option		25.30	Put			6,560.97760	6,600.700	25.89	1.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.00	Call			0.15690	0.000	47.78	0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.00	Put			4,260.85690	4,300.700	47.78	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
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		0.16000	0.000	47.61	0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		4,270.86000	4,310.700	47.61	1.0000	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call		923.04780	884.481	17.55	0.8773	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put		48.14780	46.381	17.55	0.1227	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call		328.30360	308.405	18.55	0.3878	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put		667.30360	682.504	18.55	0.6122	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		53.36410	57.776	21.77	0.0655	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		3,616.36410	3,654.676	21.77	0.9345	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		11.32790	11.058	29.23	0.0119	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		7,864.32790	7,897.958	29.23	0.9881	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		54.25220	58.694	21.76	0.0664	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		386.10840	416.116	18.22	0.3381	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		3,966.36130	4,005.851	22.50	0.9447	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		46.54830	49.521	28.11	0.0465	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		5,419.54830	5,456.421	28.11	0.9535	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		2,041.58270	2,018.494	17.78	0.8896	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		84.58270	95.394	17.78	0.1104	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		1,063.10840	1,059.216	18.22	0.6619	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		3,597.25220	3,635.595	21.76	0.9336	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		53.80700	58.234	21.76	0.0660	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		3,606.80700	3,645.134	21.76	0.9340	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		144.95520	150.762	21.07	0.1498	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		2,467.95520	2,507.662	21.07	0.8502	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		43.36130	48.951	22.50	0.0553	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		163.55070	161.448	22.67	0.1151	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		4,486.15070	4,517.648	22.67	0.8849	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		164.84670	162.727	22.66	0.1159	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		4,467.44670	4,498.927	22.66	0.8841	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		164.19850	162.087	22.67	0.1155	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		4,476.79850	4,508.287	22.67	0.8845	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		260.75450	255.759	23.18	0.1509	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		4,621.45450	4,650.459	23.18	0.8491	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		4,193.10000	4,227.300		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		4,173.10000	4,207.300		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		4,183.10000	4,217.300		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		869.88750	854.577	24.30	0.2800	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		5,302.38750	5,326.577	24.30	0.7200	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		871.99230	856.651	24.28	0.2807	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		5,284.49230	5,308.651	24.28	0.7193	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		870.93850	855.613	24.29	0.2803	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		5,293.43850	5,317.613	24.29	0.7197	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>18,755</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>1,885,850,471.40</b>	<b>99,528</b>	<b>113,926</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13979		0.13869			0.0000	3,689,485.29	26,394	18
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14276		0.14159			0.0000	2,608,280.01	18,270	21,495
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14572		0.14450			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14917		0.14794			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15249		0.15123			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>6,297,765.30</b>	<b>44,664</b>	<b>22,881</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,869.20000	2,978.500	16.19	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00000	0.000	16.19	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,869.20010	1,978.500	36.37	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.00010	0.000	36.37	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			869.22370	978.504	21.05	0.9999	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			0.02370	0.004	21.05	0.0001	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	22.94	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,841.40000	26,723.700	22.94	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	22.94	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,841.40000	27,723.700	22.94	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	22.94	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,841.40000	28,723.700	22.94	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			957.44320	1,041.705	18.10	0.6481	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			507.24320	469.605	18.10	0.3519	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			534.81010	593.955	19.18	0.4407	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,084.61010	1,021.855	19.18	0.5593	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			287.17450	325.102	20.14	0.2761	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,836.97450	1,753.002	20.14	0.7239	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			903.70790	978.189	19.66	0.5212	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,110.10790	1,060.889	19.66	0.4788	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			578.23280	633.803	20.37	0.3795	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,784.63280	1,716.503	20.37	0.6205	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			364.68910	405.420	21.04	0.2667	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,571.08910	2,488.120	21.04	0.7333	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,275.34060	1,360.165	20.39	0.5725	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,152.84060	1,110.964	20.39	0.4275	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			897.10850	965.687	20.95	0.4508	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,774.60850	1,716.487	20.95	0.5492	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			626.18100	679.992	21.50	0.3459	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,503.68100	2,430.792	21.50	0.6541	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>6,297,765.30</b>	<b>44,664</b>	<b>22,881</b>
€ / R	On	19/09/2016	Foreign Exchange Future			15.96340		15.96960			0.0000	452,083,488.00	28,320	20,721
€ / R	On	30/09/2016	Foreign Exchange Future			15.99790		16.00020			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.22150		16.22150			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			16.30000		16.29920			0.0000	416,905,100.00	25,577	37,803
€ / R	On	13/03/2017	Foreign Exchange Future			16.63210		16.63000			0.0000	0.00	0	5,336
€ / R	On	19/06/2017	Foreign Exchange Future			17.02250		17.02060			0.0000	0.00	0	77,586
€ / R	On	18/09/2017	Foreign Exchange Future			17.39670		17.39490			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.81750		17.81680			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>868,988,588.00</b>	<b>53,897</b>	<b>141,980</b>
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,036.43750	1,037.745	28.83	0.9917	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,012.36620	1,003.768	26.34	0.9968	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			2.76620	0.368	26.34	0.0032	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			237.96540	189.145	16.19	0.7471	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			78.36540	35.744	16.19	0.2529	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			2.50820	0.338	26.60	0.0029	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,022.23420	1,013.753	26.47	0.9970	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			2.63420	0.353	26.47	0.0030	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			14.61110	4.851	26.16	0.0329	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			725.01110	721.451	26.16	0.9671	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			6.03750	1.145	28.83	0.0083	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,101.37300	1,093.652	27.52	0.9979	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			1.77300	0.252	27.52	0.0021	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,032.10820	1,023.738	26.60	0.9971	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			35.96600	31.102	22.79	0.0947	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			1,015.76600	1,013.202	22.79	0.9053	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			550.82240	553.265	19.43	0.5121	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			569.32240	571.765	19.43	0.4879	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			7.86830	8.306	25.09	0.0120	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			757.40540	763.184	19.84	0.5282	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,103.31070	1,107.722	20.65	0.6385	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			423.42470	428.950	20.47	0.3836	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			1,024.22470	1,028.950	20.47	0.6164	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			23.09850	23.844	24.91	0.0311	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,523.89850	4,523.844	24.91	0.9689	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,096.02830	1,100.469	20.63	0.6365	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			392.51070	397.722	20.65	0.3615	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,608.66830	5,608.306	25.09	0.9880	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			595.50390	602.311	19.68	0.4955	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			696.30390	702.311	19.68	0.5045	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			556.60540	563.184	19.84	0.4718	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			397.96420	403.231	20.62	0.3654	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,088.76420	1,093.231	20.62	0.6346	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			395.22830	400.469	20.63	0.3635	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			344.90790	347.970	21.97	0.2471	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,404.90790	2,405.870	21.97	0.7529	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			343.34030	346.386	21.98	0.2462	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,413.34030	2,414.286	21.98	0.7538	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			341.77680	344.807	21.99	0.2452	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	18.71	Put			2,421.77680	2,422.707	21.99	0.7548	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			549.42500	551.688	21.85	0.2970	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,708.82500	2,709.188	21.85	0.7030	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			547.66900	549.917	21.86	0.2962	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,717.06900	2,717.417	21.86	0.7038	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			545.91990	548.153	21.87	0.2953	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,725.31990	2,725.653	21.87	0.7047	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,848.12060	2,847.715	21.68	0.6597	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			766.95920	768.386	21.66	0.3418	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,832.05920	2,831.686	21.66	0.6582	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			764.98340	766.394	21.67	0.3411	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,840.08340	2,839.694	21.67	0.6589	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			763.02060	764.415	21.68	0.3403	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,762.69350	1,768.628	20.49	0.4787	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,516.75460	1,523.422	20.47	0.5232	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,749.95460	1,755.922	20.47	0.4768	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,513.11520	1,519.774	20.48	0.5222	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,756.31520	1,762.274	20.48	0.4778	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,509.49350	1,516.128	20.49	0.5213	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>868,988,588.00</b>	<b>53,897</b>	<b>188,352</b>
AUS / R	On	19/09/2016	Foreign Exchange Future			10.69870		10.65180			0.0000	92,468,864.10	8,643	3,419
AUS / R	On	19/12/2016	Foreign Exchange Future			10.85910		10.80830			0.0000	129,722,808.60	11,946	6,373
AUS / R	On	13/03/2017	Foreign Exchange Future			11.01590		10.96360			0.0000	26,250,889.70	2,383	5,676
AUS / R	On	19/06/2017	Foreign Exchange Future			11.19920		11.14640			0.0000	1,019,127.20	91	91
AUS / R	On	18/09/2017	Foreign Exchange Future			11.37270		11.31800			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.59750		11.54480			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>249,461,689.60</b>	<b>23,063</b>	<b>15,559</b>
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			466.47840	510.216	25.46	0.9831	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			4.67840	1.516	25.46	0.0169	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			456.77260	500.330	25.29	0.9818	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			4.97260	1.630	25.29	0.0182	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			447.08580	490.454	25.13	0.9805	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			5.28580	1.754	25.13	0.0195	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			267.00760	245.637	15.02	0.3989	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			406.17200	436.062	15.01	0.6106	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			257.87200	236.962	15.01	0.3894	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			400.71640	430.376	15.02	0.6059	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			262.41640	241.276	15.02	0.3941	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			395.30760	424.737	15.02	0.6011	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,166.95140	1,122.601	16.57	0.7407	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			178.84120	186.760	16.59	0.2573	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,175.24120	1,130.860	16.59	0.7427	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	11.94	Call			182.21980	190.259	16.55	0.2614	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,158.61980	1,114.359	16.55	0.7386	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			180.55140	188.501	16.57	0.2593	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			318.20660	326.889	16.58	0.3315	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			1,221.80660	1,177.689	16.58	0.6685	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			316.06320	324.681	16.60	0.3297	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			1,229.66320	1,185.481	16.60	0.6703	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			313.93210	322.489	16.62	0.3278	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,237.53210	1,193.289	16.62	0.6722	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,289.99020	1,243.796	16.62	0.6268	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			435.56560	444.022	16.63	0.3715	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,297.56560	1,251.322	16.63	0.6285	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			433.16030	441.563	16.65	0.3698	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,305.16030	1,258.863	16.65	0.6302	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			437.99020	446.496	16.62	0.3732	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,049.58770	1,013.461	16.62	0.5126	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			720.89280	737.402	16.64	0.4857	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,056.09280	1,019.902	16.64	0.5143	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			727.89980	744.538	16.61	0.4891	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,043.09980	1,007.038	16.61	0.5109	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			724.38770	740.961	16.62	0.4874	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>249,461,689.60</b>	<b>23,063</b>	<b>15,559</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			10.81160		10.80300			0.0000	46,522,314.80	4,303	26
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.00520		10.99260			0.0000	94,710,751.20	8,606	4,333
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.19190		11.17820			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.41020		11.39580			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>141,233,066.00</b>	<b>12,909</b>	<b>4,359</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.10210	0.022	42.18	0.0002	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,577.10210	1,568.422	42.18	0.9998	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.09890	0.021	42.38	0.0002	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,587.09890	1,578.421	42.38	0.9998	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.09570	0.021	42.58	0.0002	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,597.09570	1,588.421	42.58	0.9998	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			49.64480	49.439	19.11	0.1015	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,567.04480	1,554.239	19.11	0.8985	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			48.97570	48.767	19.13	0.1003	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,576.37570	1,563.567	19.13	0.8997	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			48.31590	48.104	19.15	0.0991	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,585.71590	1,572.904	19.15	0.9009	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			132.58230	130.230	18.63	0.1759	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,694.38230	1,678.330	18.63	0.8241	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			131.48000	129.131	18.64	0.1746	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	12.75	Put			1,703.28000	1,687.231	18.64	0.8254	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			133.69460	131.339	18.61	0.1773	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,685.49460	1,669.439	18.61	0.8227	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			516.90310	516.102	16.55	0.4522	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			851.10310	835.902	16.55	0.5478	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			513.55710	512.728	16.57	0.4500	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			857.75710	842.528	16.57	0.5500	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			510.23270	509.380	16.58	0.4477	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			864.43270	849.180	16.58	0.5523	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>141,233,066.00</b>	<b>12,909</b>	<b>4,359</b>
CF CANDCO	On	19/12/2016	Foreign Exchange Future			391.31390		449.40990			0.0000	0.00	0	20,000
<b>Total CF CANDCO CAGZ Future</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total CF CANDCO CAGZ</b>												<b>0.00</b>	<b>0</b>	<b>20,000</b>
CF CANDCO	On	03/10/2016	Foreign Exchange Future			68.70850		50.34750			0.0000	0.00	0	30,000
<b>Total CF CANDCO CAHA Future</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
<b>Total CF CANDCO CAHA</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			14.59520		14.60560			0.0000	50,222,083.20	3,441	0
CHF / R	On	19/12/2016	Foreign Exchange Future			14.92200		14.92480			0.0000	49,481,352.00	3,316	1,858
CHF / R	On	13/03/2017	Foreign Exchange Future			15.24730		15.24810			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.62550		15.62740			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>99,703,435.20</b>	<b>6,757</b>	<b>1,858</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			0.21610	0.070	42.71	0.0005	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,994.61610	2,004.870	42.71	0.9995	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			0.21000	0.068	42.82	0.0005	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			2,004.61000	2,014.868	42.82	0.9995	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			0.20410	0.067	42.94	0.0005	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			2,014.60410	2,024.867	42.94	0.9995	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			149.45610	151.726	22.23	0.1759	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,904.65610	1,909.726	22.23	0.8241	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			148.21930	150.475	22.24	0.1747	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,913.41930	1,918.475	22.24	0.8253	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			146.99060	149.232	22.25	0.1735	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,922.19060	1,927.232	22.25	0.8265	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			328.70240	328.071	21.85	0.2535	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			2,150.60240	2,150.771	21.85	0.7465	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			332.02020	331.394	21.83	0.2556	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			2,133.92020	2,134.095	21.83	0.7444	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			330.35680	329.728	21.84	0.2546	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			2,142.25680	2,142.428	21.84	0.7454	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			980.83410	979.107	20.11	0.4994	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,223.43410	1,223.607	20.11	0.5006	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			977.17310	975.436	20.12	0.4981	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,229.77310	1,229.936	20.12	0.5019	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			973.52080	971.786	20.13	0.4967	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,236.12080	1,236.286	20.13	0.5033	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>99,703,435.20</b>	<b>6,757</b>	<b>1,858</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.14730		2.13220			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.16070		2.14660			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.18370		2.16970			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.21190		2.19790			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			0.29520	0.125	44.32	0.0006	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			3,178.29520	3,027.125	44.32	0.9994	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			0.25290	0.111	45.16	0.0005	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			3,278.25290	3,127.111	45.16	0.9995	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			0.21740	0.098	46.01	0.0004	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,378.21740	3,227.098	46.01	0.9996	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			110.49570	125.499	20.21	0.1202	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			3,144.49570	3,018.499	20.21	0.8798	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			103.32500	117.502	20.29	0.1134	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			3,237.32500	3,110.502	20.29	0.8866	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			96.62310	110.016	20.37	0.1071	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			3,330.62310	3,203.016	20.37	0.8929	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			273.24680	288.327	19.26	0.1898	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			3,376.24680	3,251.327	19.26	0.8102	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			261.84680	276.158	19.34	0.1828	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,464.84680	3,339.158	19.34	0.8172	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			250.94740	264.525	19.41	0.1761	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,553.94740	3,427.525	19.41	0.8239	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,780.81120	1,688.377	18.52	0.5212	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,233.90130	1,284.611	18.42	0.5005	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,654.90130	1,565.611	18.42	0.4995	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,196.32780	1,245.450	18.47	0.4896	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,717.32780	1,626.450	18.47	0.5104	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,159.81120	1,207.377	18.52	0.4788	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			2.15620		2.14150			0.0000	0.00	0	435

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 Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			607.51540	537.695	17.28	0.4220	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			825.31650	910.465	17.18	0.6256	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			510.31650	448.465	17.18	0.3744	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			772.68360	853.848	17.23	0.6019	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			557.68360	491.848	17.23	0.3981	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			722.51540	799.695	17.28	0.5780	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>435</b>
DKK / R	On	19/09/2016	Foreign Exchange Future			2.14340		2.14650			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.19010		2.19220			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.23460		2.23700			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1.70110	0.255	39.34	0.0012	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,436.70110	2,466.255	39.34	0.9988	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1.42600	0.225	40.30	0.0010	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,536.42600	2,566.225	40.30	0.9990	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1.19950	0.201	41.26	0.0009	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,636.19950	2,666.201	41.26	0.9991	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			112.69500	110.248	19.72	0.1088	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			3,090.69500	3,109.248	19.72	0.8912	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			128.63220	125.472	19.52	0.1221	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,906.63220	2,924.472	19.52	0.8779	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			120.39730	117.606	19.62	0.1153	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,998.39730	3,016.606	19.62	0.8847	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			936.12010	913.919	16.56	0.4841	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,166.12010	1,167.919	16.56	0.5159	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			897.86790	876.101	16.64	0.4693	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,227.86790	1,230.101	16.64	0.5307	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			861.06940	839.745	16.73	0.4547	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,291.06940	1,293.745	16.73	0.5453	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>0</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.84200		1.83040			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.87520		1.86300			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.90690		1.89440			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.94330		1.93070			0.0000	0.00	0	0
<b>Total HK\$/R Future</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
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			0.18990	0.076	45.82	0.0004	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,896.18990	2,780.076	45.82	0.9996	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			0.14980	0.064	46.69	0.0003	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,996.14980	2,880.064	46.69	0.9997	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			0.11850	0.055	47.56	0.0003	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			3,096.11850	2,980.055	47.56	0.9997	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			182.26440	195.811	23.86	0.1703	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,752.26440	2,643.811	23.86	0.8297	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			172.38040	185.163	23.99	0.1622	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,842.38040	2,733.163	23.99	0.8378	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			163.07160	175.134	24.12	0.1544	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,933.07160	2,823.134	24.12	0.8456	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			421.75240	439.124	22.78	0.2593	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,877.75240	2,770.124	22.78	0.7407	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			406.67520	423.355	22.89	0.2512	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,962.67520	2,854.355	22.89	0.7488	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			392.21320	408.227	23.01	0.2434	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			3,048.21320	2,939.227	23.01	0.7566	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,227.77290	1,272.374	20.03	0.5151	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,520.77290	1,439.374	20.03	0.4849	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,192.49210	1,235.668	20.14	0.5038	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,585.49210	1,502.668	20.14	0.4962	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,158.32570	1,200.113	20.24	0.4927	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,651.32570	1,567.113	20.24	0.5073	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			0.14110		0.14020			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14150		0.14030			0.0000	0.00	0	1,382
KES / R	On	13/03/2017	Foreign Exchange Future			0.14030		0.14040			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14120		0.13650			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,648</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,648</b>
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			10.37980		10.35690			0.0000	0.00	0	100
NZ\$/ R	On	19/12/2016	Foreign Exchange Future			10.52490		10.49790			0.0000	0.00	0	0
NZ\$/ R	On	13/03/2017	Foreign Exchange Future			10.66500		10.63720			0.0000	0.00	0	0
NZ\$/ R	On	19/06/2017	Foreign Exchange Future			10.83050		10.80160			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			897.07540	919.849	31.78	0.9994	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Put			0.17540	0.049	31.78	0.0006	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Call			887.09070	909.853	31.65	0.9993	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Put			0.19070	0.053	31.65	0.0007	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			877.10740	899.858	31.52	0.9993	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			0.20740	0.058	31.52	0.0007	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			218.12980	225.805	16.90	0.3776	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			570.22980	550.905	16.90	0.6224	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			215.20160	222.778	16.92	0.3737	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			577.30160	557.878	16.92	0.6263	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			212.31100	219.791	16.94	0.3699	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			584.41100	564.891	16.94	0.6301	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			311.33660	316.065	16.75	0.3856	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			784.13660	761.065	16.75	0.6144	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			317.17380	322.040	16.72	0.3912	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			769.97380	747.040	16.72	0.6088	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			314.24230	319.039	16.74	0.3884	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			777.04230	754.039	16.74	0.6116	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			570.84180	577.896	16.73	0.5014	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			709.24180	687.396	16.73	0.4986	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			566.96270	573.968	16.74	0.4990	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			715.36270	693.468	16.74	0.5010	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			563.11170	570.062	16.75	0.4965	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			721.51170	699.562	16.75	0.5035	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			1.33770		1.33200			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35310		1.34680			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.36690		1.36070			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.38310		1.37680			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			680.00000	623.000		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			780.00000	723.000		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			880.00000	823.000		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			532.00000	469.000		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			632.00000	569.000		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			732.00000	669.000		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			593.00000	531.000		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			693.00000	631.000		1.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			793.00000	731.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			0.00000	31.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			32.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			132.00000	69.000		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			232.00000	169.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/09/2016	Foreign Exchange Future			1.30840		1.31950			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.31050		1.32150			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.31310		1.32410			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.31600		1.32690			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			1.11700		1.12450			0.0000	14,745,517.00	13,201	33
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12110		1.12850			0.0000	14,799,641.10	13,201	13,266
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12550		1.13290			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.13060		1.13800			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>29,545,158.10</b>	<b>26,402</b>	<b>13,299</b>
<b>Total QUANTO € / \$</b>												<b>29,545,158.10</b>	<b>26,402</b>	<b>13,299</b>
RAIN	On	19/09/2016	Foreign Exchange Future			24,973.08000		24,886.55000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,384.46000		25,292.64000			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			10.45250		10.41600			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.63140		10.59080			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.80520		10.76470			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			0.36230	0.029	34.28	0.0003	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			1,204.36230	1,167.529	34.28	0.9997	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			0.34890	0.029	34.51	0.0003	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			1,214.34890	1,177.529	34.51	0.9997	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			0.33610	0.028	34.73	0.0003	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,224.33610	1,187.528	34.73	0.9997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			73.49470	77.407	19.15	0.1508	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,292.69470	1,256.007	19.15	0.8492	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			72.48440	76.323	19.17	0.1490	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,301.68440	1,264.923	19.17	0.8510	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			71.48780	75.254	19.18	0.1472	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,310.68780	1,273.854	19.18	0.8528	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			411.66910	422.353	16.79	0.4657	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			636.96910	607.153	16.79	0.5343	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			408.11440	418.692	16.81	0.4627	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			643.41440	613.492	16.81	0.5373	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			404.58830	415.057	16.82	0.4597	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			649.88830	619.857	16.82	0.5403	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			4.79030		4.77640			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.78470		4.77020			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.78000		4.76670			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			0.05590	0.021	32.25	0.0006	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			493.65590	479.721	32.25	0.9994	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.07640	0.030	31.88	0.0008	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			473.67640	459.730	31.88	0.9992	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.06530	0.025	32.06	0.0007	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			483.66530	469.725	32.06	0.9993	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			24.41460	26.376	17.03	0.1317	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			544.21460	531.676	17.03	0.8683	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			23.50400	25.444	17.07	0.1277	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			553.30400	540.744	17.07	0.8723	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			22.62530	24.546	17.11	0.1238	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			562.42530	549.846	17.11	0.8762	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			163.46140	166.667	15.21	0.4589	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			256.76140	246.667	15.21	0.5411	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			159.69410	162.851	15.24	0.4514	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			262.99410	252.852	15.24	0.5486	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			156.00030	159.110	15.26	0.4439	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			269.30030	259.110	15.26	0.5561	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			1.41430		1.42510			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.36270		1.36200			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.32490		1.30860			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 19/06/2017 Foreign Exchange Future			1.27590		1.25200			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>14,241,469,406.30</b>	<b>1,026,335</b>	<b>1,167,459</b>
<b>Total Options</b>									<b>5,536,361.37</b>	<b>19,280</b>	<b>2,395,221</b>
<b>Grand Total:</b>									<b>14,247,005,767.67</b>	<b>1,045,615</b>	<b>3,562,680</b>