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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/09/2016 Foreign Exchange Future			14.38030		14.47780			0.0000	790,916.50	55	0
\$ / R On 06/09/2016 Foreign Exchange Future			14.38770		14.47780			0.0000	0.00	0	0
\$ / R On 08/09/2016 Foreign Exchange Future			14.38780		14.48060			0.0000	0.00	0	0
\$ / R On 09/09/2016 Foreign Exchange Future			14.39070		14.48340			0.0000	0.00	0	0
\$ / R On 13/09/2016 Foreign Exchange Future			14.40200		14.49470			0.0000	0.00	0	0
\$ / R On 15/09/2016 Foreign Exchange Future			14.40770		14.50040			0.0000	0.00	0	259
\$ / R On 19/09/2016 Foreign Exchange Future			14.41900		14.51180			0.0000	422,923,689.00	29,331	451,172
\$ / R On 22/09/2016 Foreign Exchange Future			14.42750		14.52040			0.0000	0.00	0	0
\$ / R On 27/09/2016 Foreign Exchange Future			14.44170		14.53470			0.0000	0.00	0	500
\$ / R On 28/09/2016 Foreign Exchange Future			14.44460		14.53760			0.0000	0.00	0	900
\$ / R On 29/09/2016 Foreign Exchange Future			14.44740		14.54050			0.0000	0.00	0	2,740
\$ / R On 30/09/2016 Foreign Exchange Future			14.45020		14.54330			0.0000	0.00	0	2,856
\$ / R On 03/10/2016 Foreign Exchange Future			14.45880		14.55190			0.0000	0.00	0	0
\$ / R On 04/10/2016 Foreign Exchange Future			14.46160		14.55480			0.0000	0.00	0	0
\$ / R On 05/10/2016 Foreign Exchange Future			14.46440		14.55760			0.0000	0.00	0	32
\$ / R On 10/10/2016 Foreign Exchange Future			14.47850		14.57210			0.0000	0.00	0	2,700
\$ / R On 12/10/2016 Foreign Exchange Future			14.48410		14.57800			0.0000	0.00	0	0
\$ / R On 14/10/2016 Foreign Exchange Future			14.48970		14.58380			0.0000	0.00	0	830
\$ / R On 19/10/2016 Foreign Exchange Future			14.50380		14.59840			0.0000	0.00	0	0
\$ / R On 26/10/2016 Foreign Exchange Future			14.52340		14.61880			0.0000	0.00	0	0
\$ / R On 27/10/2016 Foreign Exchange Future			14.52620		14.62170			0.0000	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/11/2016	Foreign Exchange Future			14.55710		14.65380			0.0000	0.00	0	14
\$ / R	On	10/11/2016	Foreign Exchange Future			14.56550		14.66200			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			14.58520		14.68130			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.61620		14.71170			0.0000	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Future			14.65880		14.75400			0.0000	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Future			14.66170		14.75690			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.67610		14.77140			0.0000	251,269,508.10	17,121	117,478
\$ / R	On	13/01/2017	Foreign Exchange Future			14.74820		14.84410			0.0000	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Future			14.78280		14.87890			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.91830		15.01560			0.0000	13,605,489.60	912	83,363
\$ / R	On	12/04/2017	Foreign Exchange Future			15.00510		15.10330			0.0000	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Future			15.04280		15.14130			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.20270		15.30300			0.0000	0.00	0	149,681
\$ / R	On	12/07/2017	Foreign Exchange Future			15.27090		15.37220			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			15.47970		15.58330			0.0000	0.00	0	2,700
\$ / R	On	18/12/2017	Foreign Exchange Future			15.80890		15.90970			0.0000	0.00	0	670
\$ / R	On	19/03/2018	Foreign Exchange Future			16.13820		16.23620			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.46740		16.56270			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>688,589,603.20</b>	<b>47,419</b>	<b>818,536</b>
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Call			999.21230	900.300	23.00	1.0000	0.00	0	0
\$ / R	On	05/09/2016	Foreign Exchange Option	13.48	Put			1.41230	0.000	23.00	0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			786.03180	687.883	33.36	0.9976	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			8.23180	0.183	33.36	0.0024	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.00410	0.000	78.53	0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,262.20410	3,352.300	78.53	1.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.00500	0.000	76.20	0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,322.20500	3,412.300	76.20	1.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			981.34900	887.799	40.12	0.9988	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			3.54900	0.099	40.12	0.0012	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			714.13920	615.587	29.00	0.9510	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			13.53920	7.787	29.00	0.0490	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			0.06500	0.030	56.36	0.0002	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,819.46500	2,912.230	56.36	0.9998	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.72360	0.203	42.53	0.0011	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			2,017.32360	2,109.503	42.53	0.9989	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			0.06640	0.145	62.00	0.0006	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,316.66640	3,409.445	62.00	0.9994	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			991.52350	893.299	28.84	0.9835	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			8.12350	2.599	28.84	0.0165	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			46.27160	14.148	27.49	0.0768	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			562.87160	623.448	27.49	0.9232	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			0.12460	0.233	54.96	0.0007	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,215.42460	4,308.233	54.96	0.9993	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			79.14590	26.486	21.23	0.1205	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			534.44590	574.486	21.23	0.8795	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,223.11000	1,121.225	23.31	0.9827	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			12.71000	3.525	23.31	0.0173	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,213.29800	1,111.313	23.21	0.9822	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			12.89800	3.613	23.21	0.0178	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,203.48940	1,101.404	23.11	0.9817	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			13.08940	3.704	23.11	0.0183	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Call			1,519.44230	1,422.861	24.74	0.9847	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.00	Put			7.64230	3.861	24.74	0.0153	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,286.29330	1,184.712	22.24	0.9761	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			14.49330	5.712	22.24	0.0239	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,237.77350	1,135.236	21.72	0.9737	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,189.22940	3,281.582	35.94	0.9980	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.66340	0.052	43.00	0.0002	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,038.86340	5,131.052	43.00	0.9998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			2.39390	1.409	30.80	0.0052	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,350.59390	2,442.409	30.80	0.9948	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,490.21520	2,582.144	31.54	0.9958	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			1.17440	0.657	34.52	0.0023	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,989.37440	3,081.657	34.52	0.9977	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			3.20220	1.993	29.65	0.0074	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			2,131.40220	2,222.993	29.65	0.9926	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			1.02940	0.582	35.94	0.0020	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,151.31530	2,242.929	29.75	0.9929	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			2.95050	1.809	29.96	0.0067	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,191.15050	2,282.809	29.96	0.9933	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			4.81510	3.211	28.18	0.0119	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,853.01510	1,944.211	28.18	0.9881	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			2.01520	1.144	31.54	0.0042	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Put			1,882.79950	1,974.045	28.34	0.9887	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			3.84900	2.475	28.97	0.0092	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,002.04900	2,093.475	28.97	0.9908	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			10.41550	6.284	26.29	0.0230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			1,498.61550	1,587.284	26.29	0.9770	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			3.11530	1.929	29.75	0.0071	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Put			1,527.75610	1,616.927	26.45	0.9782	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			5.54140	3.774	27.71	0.0140	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,763.74140	1,854.774	27.71	0.9860	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			30.72580	14.834	24.38	0.0521	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			1,118.92580	1,195.834	24.38	0.9479	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	16.39	Call			4.59950	3.045	28.34	0.0113	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			1,211.92330	1,292.832	24.83	0.9578	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Call			15.42700	8.303	25.56	0.0302	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	15.86	Put			1,363.62700	1,449.303	25.56	0.9698	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Call			73.23340	37.323	22.59	0.1210	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.20	Put			761.43340	818.323	22.59	0.8790	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.03	Call			9.55610	5.927	26.45	0.0218	0.00	0	525

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put			848.32150	910.584	23.04	0.9018	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			39.47390	18.640	23.94	0.0644	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			1,027.67390	1,099.640	23.94	0.9356	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Call			169.36320	104.845	20.83	0.2903	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.76	Put			417.56320	445.845	20.83	0.7097	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			23.72330	11.832	24.83	0.0422	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Put			481.62070	516.214	21.18	0.7547	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			107.98950	59.849	21.75	0.1825	0.00	0	5,650
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			596.18950	640.848	21.75	0.8175	0.00	0	1,565
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Call			218.42840	143.471	20.29	0.3713	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.62	Put			326.62840	344.471	20.29	0.6287	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call			60.12150	29.584	23.04	0.0982	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			377.04970	401.103	20.60	0.6766	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Call			182.14970	114.811	20.67	0.3121	0.00	0	350
\$ / R	On	19/09/2016	Foreign Exchange Option	14.72	Put			390.34970	415.811	20.67	0.6879	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Call			374.58570	279.622	19.16	0.5947	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.30	Put			162.78570	160.621	19.16	0.4053	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.85	Call			143.42070	85.214	21.18	0.2453	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			257.83860	266.789	19.83	0.5497	0.00	0	47,300
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			226.38010	149.894	20.21	0.3839	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			314.58010	330.894	20.21	0.6161	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Call			771.85200	660.791	17.68	0.9077	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.78	Put			40.05200	21.791	17.68	0.0923	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			188.84970	120.103	20.60	0.3234	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put			67.20910	58.816	18.30	0.2003	0.00	0	3,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			436.56790	338.312	18.87	0.6673	0.00	0	700
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			124.76790	119.312	18.87	0.3327	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Call			977.97490	869.476	18.91	0.9532	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.56	Put			26.17490	10.476	18.91	0.0468	0.00	0	20,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			269.63860	185.789	19.83	0.4503	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Put			32.92480	13.572	17.66	0.0620	0.00	0	525
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			846.02850	733.198	17.45	0.9349	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			34.22850	14.198	17.45	0.0651	0.00	0	1,400
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,228.05980	1,125.348	21.62	0.9731	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			16.25980	6.348	21.62	0.0269	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call			579.00910	477.816	18.30	0.7997	0.00	0	47,050
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			15.97350	6.236	21.72	0.0263	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,218.35190	1,115.463	21.51	0.9726	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			16.55190	6.463	21.51	0.0274	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Call			1,035.19250	928.269	19.54	0.9591	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.50	Put			23.39250	9.269	19.54	0.0409	0.00	0	11,000
\$ / R	On	19/09/2016	Foreign Exchange Option	13.68	Call			864.72480	752.572	17.66	0.9380	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Call			463.18110	368.528	19.29	0.6564	0.00	0	0
\$ / R	On	22/09/2016	Foreign Exchange Option	14.20	Put			142.78110	141.028	19.29	0.3436	0.00	0	16,500
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Call			251.82760	185.525	20.55	0.3772	0.00	0	0
\$ / R	On	27/09/2016	Foreign Exchange Option	14.69	Put			407.12760	433.824	20.55	0.6228	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		1.92830	2.106	36.95	0.0051	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,874.32830	3,967.506	36.95	0.9949	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,738.09910	2,644.835	26.06	0.9991	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		0.49910	0.235	26.06	0.0009	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,068.71670	970.008	19.37	0.9215	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		31.11670	25.408	19.37	0.0785	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		1.98300	2.067	35.70	0.0052	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,714.38300	3,807.467	35.70	0.9948	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Call		946.40960	845.516	18.74	0.8889	0.00	0	0
\$ / R	On	29/09/2016	Foreign Exchange Option	13.64	Put		45.90960	38.116	18.74	0.1111	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Call		116.45050	78.734	22.67	0.1752	0.00	0	0
\$ / R	On	30/09/2016	Foreign Exchange Option	15.30	Put		873.15050	928.534	22.67	0.8248	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Call		322.68560	253.624	20.15	0.4370	0.00	0	0
\$ / R	On	03/10/2016	Foreign Exchange Option	14.61	Put		380.78560	404.824	20.15	0.5630	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Call		264.33580	204.328	20.66	0.3701	0.00	0	18,400
\$ / R	On	03/10/2016	Foreign Exchange Option	14.76	Put		472.43580	505.528	20.66	0.6299	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Call		0.00000	247.118	20.34	0.4219	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.65	Put		95.20000	435.518	20.34	0.5781	0.00	0	10,000
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Call		0.00000	264.960	20.17	0.4447	0.00	0	0
\$ / R	On	04/10/2016	Foreign Exchange Option	14.60	Put		45.20000	403.360	20.17	0.5553	0.00	0	10,000
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Call		1,036.71080	944.441	18.48	0.8935	0.00	0	0
\$ / R	On	05/10/2016	Foreign Exchange Option	13.56	Put		39.11080	40.041	18.48	0.1065	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Call		364.10070	297.376	20.00	0.4542	0.00	0	0
\$ / R	On	10/10/2016	Foreign Exchange Option	14.61	Put		402.00070	428.876	20.00	0.5458	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Call		377.45050	311.126	20.06	0.4588	0.00	0	0
\$ / R	On	12/10/2016	Foreign Exchange Option	14.61	Put		409.45050	437.026	20.06	0.5412	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Call		114.61700	86.131	23.16	0.1554	0.00	0	0
\$ / R	On	14/10/2016	Foreign Exchange Option	15.69	Put		1,220.81700	1,286.431	23.16	0.8446	0.00	0	0
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Call		430.03050	363.508	19.89	0.4835	0.00	0	12,000
\$ / R	On	19/10/2016	Foreign Exchange Option	14.58	Put		411.63050	439.708	19.89	0.5165	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		4.98810	3.549	27.59	0.0074	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,156.18810	4,250.150	27.59	0.9926	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		4.45990	3.220	27.68	0.0068	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,235.65990	4,329.820	27.68	0.9932	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,822.98800	2,726.576	23.24	0.9925	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		4.18800	3.176	23.24	0.0075	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,181.64730	1,088.224	17.86	0.8703	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		62.84730	64.824	17.86	0.1297	0.00	0	150
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Call		327.14950	277.347	20.83	0.3688	0.00	0	2,000
\$ / R	On	27/10/2016	Foreign Exchange Option	14.96	Put		665.44950	711.147	20.83	0.6312	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Call		296.76170	250.249	21.09	0.3396	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	15.06	Put		735.06170	784.049	21.09	0.6604	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Call		102.54360	80.168	23.68	0.1284	0.00	0	9,960
\$ / R	On	27/10/2016	Foreign Exchange Option	16.14	Put		1,620.84360	1,693.968	23.68	0.8716	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Call		1,408.09330	1,311.480	17.64	0.9214	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	13.25	Put		36.39330	35.280	17.64	0.0786	0.00	0	9,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Call			643.46890	567.558	19.16	0.6185	0.00	0	0
\$ / R	On	27/10/2016	Foreign Exchange Option	14.25	Put			271.76890	291.358	19.16	0.3815	0.00	0	2,000
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			116.71260	94.022	23.67	0.1355	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,762.91260	1,836.922	23.67	0.8645	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			110.80650	88.796	23.79	0.1288	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,817.00650	1,891.696	23.79	0.8712	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			382.57290	331.478	20.61	0.3942	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			678.77290	724.379	20.61	0.6058	0.00	0	8,695
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Call			1,168.84170	1,077.434	18.19	0.8226	0.00	0	20,000
\$ / R	On	10/11/2016	Foreign Exchange Option	13.60	Put			106.84170	111.934	18.19	0.1774	0.00	0	0
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Call			717.74360	643.173	19.18	0.6215	0.00	0	30,000
\$ / R	On	10/11/2016	Foreign Exchange Option	14.25	Put			305.74360	327.673	19.18	0.3785	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			256.58500	219.390	22.07	0.2637	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,175.28500	1,234.190	22.07	0.7363	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			78.22600	62.615	25.04	0.0870	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,486.92600	2,567.415	25.04	0.9130	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			1,489.24250	1,389.307	17.93	0.8903	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			67.94250	64.107	17.93	0.1097	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,327.67210	1,236.143	18.15	0.8305	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			115.97210	119.943	18.15	0.1695	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			29.20780	18.507	29.11	0.0251	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,717.50780	4,802.307	29.11	0.9749	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,921.16540	2,824.338	21.06	0.9850	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			9.46540	8.138	21.06	0.0150	0.00	0	250
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Put			425.54790	450.032	19.34	0.4021	0.00	0	0
\$ / R	On	13/12/2016	Foreign Exchange Option	14.37	Call			809.54790	738.832	19.34	0.5979	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,157.99480	2,060.847	18.87	0.9396	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			41.09480	39.147	18.87	0.0604	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,148.62760	2,051.438	18.85	0.9388	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			41.72760	39.738	18.85	0.0612	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,139.26870	2,042.035	18.84	0.9380	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			42.36870	40.335	18.84	0.0620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Call			1,841.36380	1,739.269	17.75	0.9069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.00	Put			69.96380	63.169	17.75	0.0931	0.00	0	148,350
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,643.89910	1,550.378	17.93	0.8718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			92.49910	94.278	17.93	0.1282	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,584.08630	1,492.317	17.99	0.8592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			102.68630	106.217	17.99	0.1408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,575.80640	1,484.109	17.99	0.8573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			104.40640	108.009	17.99	0.1427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,567.54750	1,475.922	18.00	0.8555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			106.14750	109.822	18.00	0.1445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Call			1,542.89920	1,451.494	18.03	0.8498	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.34	Put			111.49920	115.394	18.03	0.1502	0.00	0	7,800
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,534.72520	1,443.397	18.04	0.8479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			113.32520	117.297	18.04	0.1521	0.00	0	4,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,414.76860	1,324.705	18.16	0.8176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		143.36860	148.605	18.16	0.1824	0.00	0	25,586
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		1,263.00260	1,175.005	18.32	0.7732	0.00	0	1,230
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		191.60260	198.905	18.32	0.2268	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Call		1,226.60160	1,140.005	18.40	0.7611	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.75	Put		205.20160	213.905	18.40	0.2389	0.00	0	12,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Call		1,212.21780	1,126.208	18.43	0.7562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.77	Put		210.81780	220.108	18.43	0.2438	0.00	0	19,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		1,055.17260	975.797	18.78	0.6980	0.00	0	3,450
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		283.77260	299.697	18.78	0.3020	0.00	0	88,390
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Call		1,005.01560	927.070	18.90	0.6772	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.08	Put		313.61560	330.970	18.90	0.3228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Call		998.87340	921.109	18.91	0.6746	0.00	0	1,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.09	Put		317.47340	335.009	18.91	0.3254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Call		992.75660	915.179	18.93	0.6719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.10	Put		321.35660	339.079	18.93	0.3281	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Call		980.61340	903.403	18.96	0.6667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.12	Put		329.21340	347.303	18.96	0.3333	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Call		944.85770	868.771	19.05	0.6509	0.00	0	4,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.18	Put		353.45770	372.671	19.05	0.3491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		933.16550	857.457	19.08	0.6456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		361.76550	381.357	19.08	0.3544	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		915.83480	840.704	19.12	0.6377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		374.43480	394.604	19.12	0.3623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Call		904.42330	829.678	19.15	0.6324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.25	Put		383.02330	403.578	19.15	0.3676	0.00	0	1,040
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Call		876.38060	802.611	19.23	0.6192	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.30	Put		404.98060	426.511	19.23	0.3808	0.00	0	3,100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Call		854.44700	781.473	19.29	0.6086	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	14.34	Put		423.04700	445.373	19.29	0.3914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Call		796.40680	725.650	19.45	0.5796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.45	Put		475.00680	499.550	19.45	0.4204	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		771.11530	701.386	19.53	0.5666	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		499.71530	525.286	19.53	0.4334	0.00	0	77,649
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		708.48290	641.466	19.72	0.5329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		567.08290	595.366	19.72	0.4671	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Call		694.66210	628.401	19.77	0.5253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.66	Put		583.26210	612.301	19.77	0.4747	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		676.59260	611.681	19.85	0.5151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		605.19260	635.581	19.85	0.4849	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		633.19340	571.666	20.04	0.4902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		661.79340	695.566	20.04	0.5098	0.00	0	56,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Call		608.34420	548.847	20.16	0.4756	0.00	0	5,550
\$ / R	On	19/12/2016	Foreign Exchange Option	14.86	Put		696.94420	732.747	20.16	0.5244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		588.30200	530.495	20.25	0.4636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		726.90200	764.395	20.25	0.5364	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			561.55350	505.784	20.38	0.4472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			770.15350	809.684	20.38	0.5528	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			554.23940	498.931	20.42	0.4425	0.00	0	2,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			782.83940	822.831	20.42	0.5575	0.00	0	29,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			485.99190	435.754	20.82	0.3981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			914.59190	959.654	20.82	0.6019	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			482.80210	432.844	20.84	0.3960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			921.40210	966.744	20.84	0.6040	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			426.03210	381.183	21.24	0.3573	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,054.63210	1,105.083	21.24	0.6427	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Call			404.31850	361.397	21.41	0.3420	0.00	0	3,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.48	Put			1,112.91850	1,165.297	21.41	0.6580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			399.12230	356.624	21.45	0.3383	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,127.72230	1,180.524	21.45	0.6617	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			381.48010	340.434	21.60	0.3254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,180.08010	1,234.334	21.60	0.6746	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			355.40280	316.565	21.83	0.3062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,264.00280	1,320.465	21.83	0.6938	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			329.10850	292.572	22.08	0.2864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,357.70850	1,416.472	22.08	0.7136	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			327.01350	290.667	22.10	0.2848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,365.61350	1,424.567	22.10	0.7152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Call			318.77670	283.168	22.18	0.2785	0.00	0	2,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.85	Put			1,397.37670	1,457.068	22.18	0.7215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			316.75280	281.243	22.20	0.2769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,405.35280	1,465.143	22.20	0.7231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			289.84450	255.665	22.45	0.2555	0.00	0	25,436
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,518.44450	1,579.565	22.45	0.7445	0.00	0	32,950
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			255.32100	223.304	22.80	0.2276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,683.92100	1,747.204	22.80	0.7724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Call			237.71230	207.394	22.99	0.2135	0.00	0	66,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.31	Put			1,776.31230	1,841.294	22.99	0.7865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			224.27640	195.286	23.15	0.2026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,852.87640	1,919.186	23.15	0.7974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			214.39180	186.400	23.28	0.1945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,912.99180	1,980.300	23.28	0.8055	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			206.29530	179.134	23.38	0.1879	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,964.89530	2,033.034	23.38	0.8121	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			203.67100	176.781	23.42	0.1857	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,982.27100	2,050.681	23.42	0.8143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			186.29530	161.236	23.67	0.1712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,104.89530	2,175.136	23.67	0.8288	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			178.22390	154.034	23.79	0.1643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,166.82390	2,237.934	23.79	0.8357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Call			177.10270	153.035	23.81	0.1634	0.00	0	16,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.77	Put			2,175.70270	2,246.935	23.81	0.8366	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		170.54020	147.189	23.91	0.1578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		2,229.14020	2,301.089	23.91	0.8422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		162.20480	139.780	24.05	0.1506	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,300.80480	2,373.680	24.05	0.8494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		158.20870	136.233	24.13	0.1472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,336.80870	2,410.133	24.13	0.8528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		157.22700	135.363	24.14	0.1464	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		2,345.82700	2,419.263	24.14	0.8536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		153.37000	131.941	24.21	0.1430	0.00	0	52,533
\$ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		2,381.97000	2,455.841	24.21	0.8570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Call		120.87970	104.809	25.00	0.1154	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.39	Put		2,739.47970	2,818.708	25.00	0.8846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		113.19690	99.809	25.32	0.1097	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,841.79690	2,923.709	25.32	0.8903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		112.52680	99.373	25.35	0.1092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,851.12680	2,933.273	25.35	0.8908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		103.18010	93.184	25.78	0.1022	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		2,991.78010	3,077.084	25.78	0.8978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		101.89220	92.021	25.87	0.1008	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		3,020.49220	3,105.921	25.87	0.8992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Call		100.63150	90.881	25.95	0.0995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.72	Put		3,049.23150	3,134.782	25.95	0.9005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		89.99930	81.278	26.76	0.0884	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,318.59930	3,405.178	26.76	0.9116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		88.97140	80.351	26.85	0.0873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		3,347.57140	3,434.252	26.85	0.9127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		87.96350	79.443	26.93	0.0863	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,376.56350	3,463.343	26.93	0.9137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		86.65140	78.257	27.05	0.0849	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,415.25140	3,502.157	27.05	0.9151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Call		86.00670	77.677	27.11	0.0842	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.12	Put		3,434.60670	3,521.577	27.11	0.9158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		77.53680	70.036	27.94	0.0753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,716.13680	3,803.936	27.94	0.9247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		76.48480	69.088	28.06	0.0742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,755.08480	3,842.988	28.06	0.9258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		66.46880	54.844	28.78	0.0596	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,185.06880	4,268.744	28.78	0.9404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		64.72720	51.062	28.78	0.0561	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,273.32720	4,354.962	28.78	0.9439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		64.35180	50.255	28.78	0.0553	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,292.95180	4,374.155	28.78	0.9447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		60.26330	44.565	28.78	0.0498	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,438.86330	4,518.465	28.78	0.9502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		55.92580	41.109	28.78	0.0465	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,534.52580	4,615.009	28.78	0.9535	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			39.74760	28.420	28.78	0.0336	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,968.34760	5,052.320	28.78	0.9664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			38.24770	27.262	28.78	0.0324	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,016.84770	5,101.162	28.78	0.9676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			36.51730	25.930	28.78	0.0310	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,075.11730	5,159.830	28.78	0.9690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			32.75960	23.057	28.78	0.0280	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,211.35960	5,296.957	28.78	0.9720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			29.59660	20.658	28.78	0.0254	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,338.19660	5,424.558	28.78	0.9746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			27.79470	19.301	28.78	0.0239	0.00	0	3,300
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,416.39470	5,503.201	28.78	0.9761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			24.88650	17.125	28.78	0.0215	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,553.48650	5,641.025	28.78	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			23.72980	16.265	28.78	0.0205	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,612.32980	5,700.165	28.78	0.9795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			16.67030	11.098	28.78	0.0146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			6,045.27030	6,134.998	28.78	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			15.36980	10.164	28.78	0.0135	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,143.96980	6,234.064	28.78	0.9865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			14.16580	9.304	28.78	0.0124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,242.76580	6,333.204	28.78	0.9876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			11.63080	7.515	28.78	0.0102	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,480.23080	6,571.415	28.78	0.9898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			11.06810	7.122	28.78	0.0098	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,539.66810	6,631.022	28.78	0.9902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2.57140	1.464	28.78	0.0023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,241.17140	8,335.364	28.78	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Call			2,307.20790	2,207.792	18.72	0.9504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.50	Put			35.80790	31.692	18.72	0.0496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Call			2,221.94160	2,121.851	18.52	0.9445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	12.59	Put			40.54160	35.751	18.52	0.0555	0.00	0	2,800
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.06950	0.029	28.78	0.0001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			12,168.66950	12,263.929	28.78	0.9999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,984.30900	2,888.132	20.30	0.9802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.90900	12.032	20.30	0.0198	0.00	0	250
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Call			1,193.84220	1,109.366	18.50	0.7119	0.00	0	0
\$ / R	On	13/01/2017	Foreign Exchange Option	13.95	Put			299.74220	311.166	18.50	0.2881	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Call			334.08050	301.701	22.45	0.2676	0.00	0	2,000
\$ / R	On	13/01/2017	Foreign Exchange Option	16.17	Put			1,659.98050	1,723.501	22.45	0.7324	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Call			427.93850	390.863	21.76	0.3213	0.00	0	1,000
\$ / R	On	25/01/2017	Foreign Exchange Option	15.89	Put			1,439.03850	1,498.063	21.76	0.6787	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Call			1,146.04710	1,065.241	18.64	0.6790	0.00	0	0
\$ / R	On	25/01/2017	Foreign Exchange Option	14.10	Put			367.14710	382.441	18.64	0.3210	0.00	0	1,000
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			783.23710	730.564	20.30	0.4727	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			997.63710	1,042.264	20.30	0.5273	0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			737.02650	686.892	20.51	0.4507	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,081.42650	1,128.592	20.51	0.5493	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Call			1,331.62720	1,248.466	18.53	0.6878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.10	Put			416.02720	430.166	18.53	0.3122	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Call			1,026.49300	962.668	19.37	0.5792	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	14.65	Put			660.89300	694.368	19.37	0.4208	0.00	0	100
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			393.95590	363.934	22.74	0.2656	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,128.35590	2,195.634	22.74	0.7344	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			743.94760	693.429	20.47	0.4540	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,068.34760	1,115.129	20.47	0.5460	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			740.47870	690.150	20.49	0.4523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,074.87870	1,121.850	20.49	0.5477	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			197.23400	188.607	25.54	0.1449	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,611.63400	3,700.307	25.54	0.8551	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			629.07590	585.489	21.05	0.3969	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,313.47590	1,367.189	21.05	0.6031	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			617.52350	574.820	21.12	0.3910	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,341.92350	1,396.520	21.12	0.6090	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			154.34630	147.500	27.59	0.1115	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,518.74630	4,609.200	27.59	0.8885	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			352.39760	325.170	23.09	0.2410	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,336.79760	2,406.870	23.09	0.7590	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Call			307.67190	283.562	23.52	0.2137	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	17.31	Put			2,602.07190	2,675.262	23.52	0.7863	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			58.55260	47.779	27.59	0.0425	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,462.95260	6,549.479	27.59	0.9575	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			196.66810	188.083	25.56	0.1445	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,621.06810	3,709.783	25.56	0.8555	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			169.16260	162.575	26.81	0.1236	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,153.56260	4,244.275	26.81	0.8764	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Call			2,839.05670	2,747.348	16.43	0.9608	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	12.20	Put			23.45670	29.048	16.43	0.0392	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Call			2,125.73720	2,039.200	17.46	0.8767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.00	Put			110.13720	120.900	17.46	0.1233	0.00	0	46,000
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Call			1,562.62080	1,474.566	18.25	0.7538	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	13.75	Put			297.02080	306.266	18.25	0.2462	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Call			1,542.07630	1,456.650	18.44	0.7197	0.00	0	0
\$ / R	On	12/04/2017	Foreign Exchange Option	13.95	Put			388.77630	401.550	18.44	0.2803	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Call			425.73890	396.063	22.87	0.2668	0.00	0	1,000
\$ / R	On	12/04/2017	Foreign Exchange Option	17.02	Put			2,342.43890	2,410.963	22.87	0.7332	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Call			1,494.07080	1,410.673	18.54	0.6956	0.00	0	0
\$ / R	On	25/04/2017	Foreign Exchange Option	14.10	Put			452.77080	467.873	18.54	0.3044	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Call			523.83440	491.345	22.30	0.3125	0.00	0	1,000
\$ / R	On	25/04/2017	Foreign Exchange Option	16.67	Put			2,052.53440	2,118.545	22.30	0.6875	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,259.50460	1,197.763	19.45	0.5819	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			846.50460	885.063	19.45	0.4181	0.00	0	1,297

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Call			1,013.77680	959.857	20.32	0.4931	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.50	Put			1,210.77680	1,257.157	20.32	0.5069	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,010.13660	956.384	20.34	0.4917	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,217.13660	1,263.684	20.34	0.5083	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,006.50500	952.919	20.35	0.4903	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,223.50500	1,270.219	20.35	0.5097	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,002.89300	949.468	20.36	0.4890	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,229.89300	1,276.768	20.36	0.5110	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			916.97510	867.612	20.70	0.4557	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,393.97510	1,444.912	20.70	0.5443	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Call			774.09280	733.299	21.38	0.3975	0.00	0	2,850
\$ / R	On	19/06/2017	Foreign Exchange Option	16.26	Put			1,731.09280	1,790.599	21.38	0.6025	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Call			660.40800	625.748	22.06	0.3477	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	16.73	Put			2,087.40800	2,153.048	22.06	0.6523	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			418.47820	394.968	23.89	0.2325	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			3,265.47820	3,342.268	23.89	0.7675	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Call			1,613.08400	1,530.857	18.62	0.6855	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.23	Put			540.08400	558.157	18.62	0.3145	0.00	0	2,000
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Call			361.84020	349.811	24.77	0.2059	0.00	0	150
\$ / R	On	19/06/2017	Foreign Exchange Option	18.65	Put			3,708.84020	3,797.111	24.77	0.7941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			291.68890	284.165	26.77	0.1648	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,698.68890	4,791.465	26.77	0.8352	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,459.81780	2,368.096	17.06	0.8666	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			156.81780	165.396	17.06	0.1334	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Call			1,686.32220	1,602.579	18.52	0.7041	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.11	Put			493.32220	509.879	18.52	0.2959	0.00	0	2,850
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Call			1,866.11380	1,783.976	18.39	0.7319	0.00	0	0
\$ / R	On	12/07/2017	Foreign Exchange Option	13.95	Put			443.91380	463.076	18.39	0.2681	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Call			494.09090	468.328	23.55	0.2599	0.00	0	1,000
\$ / R	On	12/07/2017	Foreign Exchange Option	17.98	Put			3,101.89090	3,177.428	23.55	0.7401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			770.65240	736.402	22.54	0.3483	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,567.35240	2,636.702	22.54	0.6517	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			768.62700	734.449	22.56	0.3475	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,575.32700	2,644.749	22.56	0.6525	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Call			2,973.57550	2,874.582	16.51	0.8923	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	12.75	Put			140.27550	144.882	16.51	0.1077	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Call			2,232.45440	2,151.211	18.11	0.7689	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	13.75	Put			399.15440	421.511	18.11	0.2311	0.00	0	2,000
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			772.68500	738.367	22.53	0.3491	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,559.38500	2,628.667	22.53	0.6509	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,076.42900	1,042.480	22.53	0.4118	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,456.72900	2,523.580	22.53	0.5882	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,073.96370	1,040.117	22.54	0.4110	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,464.26370	2,531.217	22.54	0.5890	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,071.50580	1,037.761	22.55	0.4102	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,471.80580	2,538.861	22.55	0.5898	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,467.93860	1,418.930	21.08	0.5276	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,558.23860	1,610.030	21.08	0.4724	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,315.32000	1,282.985	22.74	0.4425	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,569.12000	2,634.785	22.74	0.5575	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,312.70490	1,280.452	22.75	0.4417	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,576.50490	2,642.252	22.75	0.5583	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,310.08890	1,277.926	22.76	0.4410	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,583.88890	2,649.726	22.76	0.5590	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,545.23450	1,515.526	22.92	0.4663	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,692.53450	2,758.126	22.92	0.5337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			3,372.15570	3,310.116	18.66	0.8107	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			449.45570	482.716	18.66	0.1893	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,550.69420	1,520.829	22.90	0.4676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,677.99420	2,743.429	22.90	0.5324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,547.96540	1,518.170	22.91	0.4670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,685.26540	2,750.770	22.91	0.5330	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,086,292</b>
<b>Total \$ / R</b>												<b>688,589,603.20</b>	<b>47,419</b>	<b>2,904,828</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.41900		14.51180			0.0000	173,028.00	12	610
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			14.67610		14.77140			0.0000	146,761.00	10	166
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			14.91830		15.01560			0.0000	0.00	0	53
\$ / R MAXI	On	19/06/2017	Foreign Exchange Future			15.20270		15.30300			0.0000	0.00	0	3
<b>Total \$ / R MAXI Future</b>												<b>319,789.00</b>	<b>22</b>	<b>832</b>
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			11,007.69730	6,129.055	21.72	0.1862	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			58,827.69730	63,229.055	21.72	0.8138	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			10,798.95250	5,984.848	21.75	0.1825	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			59,618.95250	64,084.848	21.75	0.8175	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			10,593.85320	5,843.847	21.79	0.1788	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			60,413.85320	64,943.847	21.79	0.8212	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			55,792.81070	50,294.341	20.42	0.4449	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			77,652.81070	81,684.341	20.42	0.5551	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			55,429.36900	49,954.667	20.44	0.4426	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			78,289.36900	82,344.667	20.44	0.5574	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			55,068.20880	49,616.926	20.46	0.4403	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			78,928.20880	83,006.926	20.46	0.5597	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			233,679.75840	240,686.996	23.09	0.7590	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			35,084.38540	32,372.189	23.10	0.2400	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			234,524.38540	241,542.189	23.10	0.7600	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			35,396.27160	32,662.554	23.07	0.2419	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			232,836.27160	239,832.554	23.07	0.7581	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			35,239.75840	32,516.996	23.09	0.2410	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Call			74,551.96150	70,618.084	21.54	0.3852	0.00	0	0
\$ / R MAXI	On	19/06/2017	Foreign Exchange Option	16.37	Put			181,251.96150	187,348.084	21.54	0.6148	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Call		74,298.71240	70,378.697	21.56	0.3841		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.38	Put		181,998.71240	188,108.696	21.56	0.6159		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Call		74,045.97230	70,139.794	21.57	0.3830		0.00	0	0
\$ / R MAXI On	19/06/2017	Foreign Exchange Option	16.39	Put		182,745.97230	188,869.794	21.57	0.6170		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>319,789.00</b>	<b>22</b>	<b>832</b>
£ / R	On 08/09/2016	Foreign Exchange Future			19.13290	19.27940			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			19.17670	19.32330			0.0000		747,891.30	39	47,511
£ / R	On 05/10/2016	Foreign Exchange Future			19.24310	19.39040			0.0000		0.00	0	112
£ / R	On 27/10/2016	Foreign Exchange Future			19.33760	19.48810			0.0000		0.00	0	41
£ / R	On 19/12/2016	Foreign Exchange Future			19.55790	19.70810			0.0000		97,789.50	5	21,206
£ / R	On 13/03/2017	Foreign Exchange Future			19.91740	20.07210			0.0000		0.00	0	3,559
£ / R	On 25/04/2017	Foreign Exchange Future			20.10610	20.26220			0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			20.34590	20.50420			0.0000		0.00	0	12,525
£ / R	On 18/12/2017	Foreign Exchange Future			21.25160	21.41610			0.0000		0.00	0	0
<b>Total £ / R Future</b>											<b>845,680.80</b>	<b>44</b>	<b>85,027</b>
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put		6,570.63120	6,717.194	93.75	0.9998		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put		2,970.63570	3,117.151	47.49	0.9998		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call		0.03470	0.051	47.62	0.0002		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put		2,980.63470	3,127.151	47.62	0.9998		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call		0.03370	0.051	47.75	0.0002		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put		2,990.63370	3,137.151	47.75	0.9998		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call		0.03120	0.094	93.75	0.0002		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call		0.70860	0.078	34.23	0.0005		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put		1,921.30860	2,067.178	34.23	0.9995		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call		0.03570	0.051	47.49	0.0002		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Call		583.75700	433.824	18.39	0.6633		0.00	0	1,050
£ / R	On 19/09/2016	Foreign Exchange Option	18.90	Put		160.45700	157.124	18.39	0.3367		0.00	0	1,050
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Call		151.63330	78.226	19.53	0.1957		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	19.83	Put		658.33330	731.526	19.53	0.8043		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Call		42.11200	19.228	21.42	0.0569		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	20.51	Put		1,228.81200	1,352.528	21.42	0.9431		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.99	Call		0.91320	0.352	30.05	0.0011		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.99	Put		3,667.61320	3,813.652	30.05	0.9989		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Call		0.50130	0.242	32.98	0.0007		0.00	0	700
£ / R	On 19/09/2016	Foreign Exchange Option	23.60	Put		4,277.20130	4,423.542	32.98	0.9993		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Call		2.86010	1.698	26.37	0.0055		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	21.90	Put		2,579.56010	2,724.998	26.37	0.9945		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Call		1.45190	0.684	28.40	0.0022		0.00	0	500
£ / R	On 19/09/2016	Foreign Exchange Option	22.50	Put		3,178.15190	3,323.984	28.40	0.9978		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Call		0.04540	0.065	39.26	0.0002		0.00	0	800
£ / R	On 19/09/2016	Foreign Exchange Option	25.30	Put		5,976.74540	6,123.365	39.26	0.9998		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Call		0.90530	0.348	30.08	0.0011		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		3,677.60530	3,823.648	30.08	0.9989	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		0.89750	0.345	30.13	0.0011	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		3,687.59750	3,833.645	30.13	0.9989	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Call		1,519.16550	1,371.494	19.34	0.9053	0.00	0	0
£ / R	On	05/10/2016	Foreign Exchange Option	17.92	Put		48.76550	48.394	19.34	0.0947	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Call		735.54380	616.639	19.15	0.5480	0.00	0	0
£ / R	On	27/10/2016	Foreign Exchange Option	19.22	Put		467.44380	499.039	19.15	0.4520	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		149.64300	118.143	21.56	0.1129	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		3,091.54300	3,210.243	21.56	0.8871	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		15.88040	16.054	27.08	0.0165	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		7,247.78040	7,398.154	27.08	0.9835	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		151.56890	119.778	21.55	0.1142	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		302.74360	314.426	18.56	0.2555	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		3,420.62560	3,544.229	21.76	0.9090	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		52.68900	53.702	24.63	0.0519	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		4,804.58900	4,955.802	24.63	0.9481	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		2,674.72230	2,516.129	19.21	0.9096	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		96.62230	88.229	19.21	0.0904	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		1,600.84360	1,462.326	18.56	0.7445	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		3,073.46890	3,191.878	21.55	0.8858	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		150.60190	118.958	21.56	0.1135	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		3,082.50190	3,201.058	21.56	0.8865	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		319.68990	270.328	20.85	0.2256	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		2,021.58990	2,122.428	20.85	0.7744	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		118.72560	92.129	21.76	0.0910	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		259.57060	232.547	22.10	0.1515	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		3,947.47060	4,075.147	22.10	0.8485	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		261.59830	234.385	22.08	0.1526	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		3,929.49830	4,056.985	22.08	0.8474	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		260.58050	233.463	22.09	0.1521	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		3,938.48050	4,066.063	22.09	0.8479	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		344.77440	315.994	21.97	0.1792	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		4,062.57440	4,189.894	21.97	0.8208	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		3,535.80000	3,694.100		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		3,515.80000	3,674.100		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		3,525.80000	3,684.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call		856.11640	840.928	21.86	0.2886	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put		4,600.01640	4,749.328	21.86	0.7114	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call		858.60720	843.290	21.83	0.2894	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put		4,582.50720	4,731.690	21.83	0.7106	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call		857.36010	842.112	21.84	0.2890	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put		4,591.26010	4,740.512	21.84	0.7110	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>43,283</b>
<b>Total £ / R</b>												<b>845,680.80</b>	<b>44</b>	<b>128,310</b>
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13943		0.13936			0.0000	3,346.32	24	18,294
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14255		0.14247			0.0000	0.00	0	3,592
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14551		0.14544			0.0000	0.00	0	1,368
¥ / R	On	19/06/2017	Foreign Exchange Future			0.14903		0.14898			0.0000	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Future			0.15245		0.15242			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>3,346.32</b>	<b>24</b>	<b>23,254</b>
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,935.70460	2,943.001	28.00	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			0.00460	0.001	28.00	0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,935.87200	1,943.018	21.09	0.9999	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			0.17200	0.018	21.09	0.0001	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			944.21590	946.128	17.22	0.9819	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			8.51590	3.128	17.22	0.0181	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.000	23.74	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,752.80000	26,745.500	23.74	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.000	23.74	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,752.80000	27,745.500	23.74	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	23.74	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,752.80000	28,745.500	23.74	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,076.32780	1,072.427	19.55	0.5580	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			380.21600	352.822	20.50	0.2843	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,836.01600	1,802.222	20.50	0.7157	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,037.51240	1,062.477	18.45	0.6394	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			493.31240	511.877	18.45	0.3606	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			620.52780	623.027	19.55	0.4420	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			999.16860	1,007.868	19.98	0.5208	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,101.56860	1,104.468	19.98	0.4792	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			689.50090	664.629	20.70	0.3840	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,791.90090	1,761.229	20.70	0.6160	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			490.71470	434.052	21.38	0.2744	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,593.11470	2,530.651	21.38	0.7256	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Call			1,366.33740	1,390.248	20.62	0.5723	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.15	Put			1,123.93740	1,144.848	20.62	0.4277	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Call			1,017.83430	997.685	21.19	0.4538	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.16	Put			1,775.43430	1,752.285	21.19	0.5462	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Call			768.61560	710.553	21.74	0.3513	0.00	0	0
¥ / R	On	18/09/2017	Foreign Exchange Option	0.17	Put			2,526.21560	2,465.153	21.74	0.6487	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>3,346.32</b>	<b>24</b>	<b>23,254</b>
€ / R	On	19/09/2016	Foreign Exchange Future			16.07910		16.20960			0.0000	11,625,189.30	723	36,159



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	30/09/2016	Foreign Exchange Future			16.11840		16.24930			0.0000	0.00	0	34
€ / R	On	28/11/2016	Foreign Exchange Future			16.35030		16.48480			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.43470		16.56850			0.0000	57,800,839.90	3,517	23,484
€ / R	On	13/03/2017	Foreign Exchange Future			16.77290		16.91010			0.0000	0.00	0	4,905
€ / R	On	19/06/2017	Foreign Exchange Future			17.17430		17.31560			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			17.56030		17.70810			0.0000	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Future			17.98630		18.13270			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>69,426,029.20</b>	<b>4,240</b>	<b>142,373</b>
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,269.04870	1,126.656	19.89	0.9694	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			19.44870	7.556	19.89	0.0306	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Call			512.63190	389.944	18.53	0.6855	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	15.81	Put			113.03190	120.844	18.53	0.3145	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,278.70270	1,136.531	19.98	0.9699	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			19.10270	7.431	19.98	0.0301	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Call			122.84100	71.008	21.28	0.1950	0.00	0	20,000
€ / R	On	19/09/2016	Foreign Exchange Option	16.68	Put			593.24100	671.908	21.28	0.8050	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			67.63120	35.056	22.37	0.1058	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			858.03120	955.956	22.37	0.8942	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Call			1,356.16280	1,215.624	20.75	0.9741	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.87	Put			16.56280	6.524	20.75	0.0259	0.00	0	10,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,288.36330	1,146.409	20.08	0.9705	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			18.76330	7.309	20.08	0.0295	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Call			135.01290	89.439	21.52	0.1850	0.00	0	0
€ / R	On	30/09/2016	Foreign Exchange Option	16.98	Put			865.71290	951.039	21.52	0.8150	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Call			722.51190	636.907	18.61	0.5479	0.00	0	0
€ / R	On	28/11/2016	Foreign Exchange Option	16.24	Put			477.71190	526.607	18.61	0.4521	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			952.83940	1,031.404	19.77	0.6070	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			548.37010	489.804	19.58	0.4155	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			879.87010	955.104	19.58	0.5845	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			48.75960	37.379	24.76	0.0439	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,280.25960	4,402.680	24.76	0.9561	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			26.23360	15.585	25.22	0.0200	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			511.33940	456.104	19.77	0.3930	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,357.73360	5,480.885	25.22	0.9800	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			755.18230	676.026	18.75	0.5284	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			586.68230	641.326	18.75	0.4716	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Call			709.02680	633.729	18.91	0.5046	0.00	0	450
€ / R	On	19/12/2016	Foreign Exchange Option	16.50	Put			640.52680	699.029	18.91	0.4954	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			517.88890	462.058	19.73	0.3970	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			939.38890	1,017.358	19.73	0.6030	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			514.60240	459.070	19.75	0.3950	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			946.10240	1,024.370	19.75	0.6050	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,199.94020	2,305.003	21.42	0.7340	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			418.29330	386.207	21.43	0.2650	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,208.19330	2,313.306	21.43	0.7350	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	Call			416.55070	384.519	21.45	0.2640	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,216.45070	2,321.619	21.45	0.7360	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			420.04020	387.903	21.42	0.2660	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			624.99820	593.144	21.34	0.3123	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,489.39820	2,598.844	21.34	0.6877	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			623.02520	591.280	21.35	0.3115	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,497.42520	2,606.980	21.35	0.6885	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			621.06540	589.423	21.36	0.3107	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,505.46540	2,615.123	21.36	0.6893	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,621.16150	2,733.306	21.24	0.6450	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			853.69960	817.774	21.22	0.3566	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,605.59960	2,717.474	21.22	0.6434	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			851.47700	815.687	21.23	0.3558	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,613.37700	2,725.387	21.23	0.6442	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			849.26150	813.606	21.24	0.3550	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			1,659.27110	1,593.877	19.99	0.5389	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,576.57110	1,657.577	19.99	0.4611	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			1,655.44980	1,590.091	20.00	0.5380	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,582.74980	1,663.791	20.00	0.4620	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			1,651.63060	1,586.323	20.01	0.5370	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,588.93060	1,670.023	20.01	0.4630	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>69,426,029.20</b>	<b>4,240</b>	<b>188,745</b>
AUS / R	On	19/09/2016	Foreign Exchange Future			10.92830		10.95630			0.0000	0.00	0	10,549
AUS / R	On	19/12/2016	Foreign Exchange Future			11.09880		11.12830			0.0000	0.00	0	1,725
AUS / R	On	13/03/2017	Foreign Exchange Future			11.26160		11.29160			0.0000	0.00	0	3,582
AUS / R	On	19/06/2017	Foreign Exchange Future			11.45430		11.48520			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.64330		11.67660			0.0000	0.00	0	0
AUS / R	On	18/12/2017	Foreign Exchange Future			11.87100		11.90340			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>0.00</b>	<b>0</b>	<b>15,856</b>
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			775.50770	742.229	18.52	0.9742	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			9.20770	3.929	18.52	0.0258	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			765.74930	732.356	18.40	0.9733	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			9.44930	4.056	18.40	0.0267	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			755.99860	722.489	18.28	0.9724	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			9.69860	4.189	18.28	0.0276	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			166.98390	167.079	14.41	0.2959	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			629.10820	599.152	14.40	0.7126	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			160.80820	160.352	14.40	0.2874	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			622.17550	592.494	14.41	0.7083	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			163.87550	163.694	14.41	0.2917	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			615.28390	585.879	14.41	0.7041	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			919.46630	940.479	16.05	0.6732	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			268.62430	259.808	16.07	0.3245	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			927.02430	948.208	16.07	0.6755	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			266.20140	257.555	16.09	0.3221	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			934.60140	955.955	16.09	0.6779	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			271.06630	262.079	16.05	0.3268	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			426.96900	412.910	16.11	0.3884	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			991.76900	1,008.610	16.11	0.6116	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			424.08240	410.232	16.13	0.3863	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			998.88240	1,015.932	16.13	0.6137	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			421.21540	407.577	16.14	0.3843	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,006.01540	1,023.277	16.14	0.6157	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,061.73330	1,076.839	16.27	0.5731	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			565.17750	547.102	16.28	0.4250	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,068.57750	1,083.802	16.28	0.5750	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			562.04420	544.082	16.30	0.4232	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,075.44420	1,090.782	16.30	0.5768	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			568.33330	550.139	16.27	0.4269	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			895.75550	875.326	16.41	0.5354	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			872.35550	884.326	16.41	0.4646	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			904.13370	883.397	16.38	0.5390	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			860.73370	872.397	16.38	0.4610	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			899.93540	879.350	16.40	0.5372	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			866.53540	878.350	16.40	0.4628	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>0.00</b>	<b>0</b>	<b>15,856</b>
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.15550		11.14450			0.0000	0.00	0	4,340
CAD/ R	On	19/12/2016	Foreign Exchange Future			11.35950		11.34890			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			11.55270		11.54250			0.0000	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Future			11.78030		11.77070			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,340</b>
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			4.03200	1.993	23.19	0.0116	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			1,239.53200	1,226.493	23.19	0.9884	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			3.93290	1.939	23.26	0.0113	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,249.43290	1,236.439	23.26	0.9887	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			3.83660	1.886	23.33	0.0110	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,259.33660	1,246.386	23.33	0.9890	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			102.24460	96.121	18.20	0.1696	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			1,283.34460	1,266.621	18.20	0.8304	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			104.52900	98.491	18.16	0.1732	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			1,265.62900	1,248.991	18.16	0.8268	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			103.38080	97.298	18.18	0.1714	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			1,274.48080	1,257.798	18.18	0.8286	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			203.65980	200.010	17.77	0.2435	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			1,391.15980	1,377.310	17.77	0.7565	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			202.13050	198.399	17.79	0.2418	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			1,399.63050	1,385.699	17.79	0.7582	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			200.61440	196.802	17.80	0.2402	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,408.11440	1,394.102	17.80	0.7598	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Call			691.73120	684.519	15.86	0.5401	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.73	Put			651.03120	634.219	15.86	0.4599	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Call			687.42440	680.172	15.87	0.5377	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.74	Put			656.72440	639.872	15.87	0.4623	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Call			683.13750	675.849	15.89	0.5353	0.00	0	0
CAD/ R	On	19/06/2017	Foreign Exchange Option	11.75	Put			662.43750	645.549	15.89	0.4647	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>4,340</b>
CHF / R	On	19/09/2016	Foreign Exchange Future			14.70820		14.80990			0.0000	6,839,313.00	465	2,157
CHF / R	On	19/12/2016	Foreign Exchange Future			15.05210		15.15620			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			15.37980		15.48770			0.0000	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Future			15.76860		15.88020			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>6,839,313.00</b>	<b>465</b>	<b>2,157</b>
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			3.94440	3.074	26.94	0.0117	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,794.04440	1,894.874	26.94	0.9883	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			3.87870	3.020	26.99	0.0115	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,803.97870	1,904.820	26.99	0.9885	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			3.81440	2.967	27.04	0.0113	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,813.91440	1,914.767	27.04	0.9887	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			226.44120	199.842	22.08	0.2096	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,750.24120	1,827.742	22.08	0.7904	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			224.95940	198.392	22.09	0.2083	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,758.75940	1,836.292	22.09	0.7917	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			223.48820	196.953	22.11	0.2070	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,767.28820	1,844.853	22.11	0.7930	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			411.67260	381.500	21.71	0.2779	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,993.97260	2,071.700	21.71	0.7221	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			415.36120	385.121	21.69	0.2801	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,977.66120	2,055.321	21.69	0.7199	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			413.51020	383.306	21.70	0.2790	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,985.81020	2,063.505	21.70	0.7210	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Call			1,112.89000	1,054.521	19.76	0.5204	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.87	Put			1,102.69000	1,155.921	19.76	0.4796	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Call			1,108.90660	1,050.679	19.77	0.5190	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.88	Put			1,108.70660	1,162.079	19.77	0.4810	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Call			1,104.94340	1,046.858	19.79	0.5176	0.00	0	0
CHF / R	On	19/06/2017	Foreign Exchange Option	15.89	Put			1,114.74340	1,168.258	19.79	0.4824	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>6,839,313.00</b>	<b>465</b>	<b>2,157</b>
CNH / R	On	19/09/2016	Foreign Exchange Future			2.15370		2.16630			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.18200		2.19510			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.20850		2.22210			0.0000	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Future			2.23890		2.25330			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			3.71260	2.815	27.60	0.0075	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,940.71260	3,065.815	27.60	0.9925	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			3.34090	2.529	27.98	0.0067	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			3,040.34090	3,165.529	27.98	0.9933	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			4.13730	3.142	27.21	0.0084	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,841.13730	2,966.142	27.21	0.9916	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			198.55390	167.729	19.66	0.1479	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,747.55390	2,847.729	19.66	0.8521	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			187.87490	157.881	19.75	0.1403	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,836.87490	2,937.881	19.75	0.8597	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			177.80220	148.617	19.84	0.1331	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,926.80220	3,028.617	19.84	0.8669	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			394.20440	357.037	19.09	0.2191	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,973.20440	3,072.037	19.09	0.7809	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			379.35430	342.920	19.17	0.2117	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			3,058.35430	3,157.920	19.17	0.7883	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			365.10830	329.394	19.25	0.2045	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			3,144.10830	3,244.394	19.25	0.7955	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Put			1,394.38720	1,442.368	18.16	0.4691	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Call			1,483.67010	1,389.305	18.21	0.5200	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.25	Put			1,450.67010	1,500.305	18.21	0.4800	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Call			1,441.05320	1,348.938	18.27	0.5092	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.26	Put			1,508.05320	1,559.938	18.27	0.4908	0.00	0	0
CNH / R	On	19/06/2017	Foreign Exchange Option	2.24	Call			1,527.38720	1,431.368	18.16	0.5309	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			2.17540		2.18860			0.0000	0.00	0	435
<b>Total CNH/R Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Call			1,107.13170	989.292	16.46	0.6429	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.12	Put			421.13170	435.292	16.46	0.3571	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Call			1,046.97990	932.561	16.55	0.6199	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.13	Put			460.97990	478.561	16.55	0.3801	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Call			1,169.53140	1,048.458	16.38	0.6656	0.00	0	0
CNH/R	On	28/11/2016	Foreign Exchange Option	2.11	Put			383.53140	394.458	16.38	0.3344	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			2.16080		2.17840			0.0000	0.00	0	100
DKK / R	On	19/12/2016	Foreign Exchange Future			2.20980		2.22770			0.0000	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Future			2.25490		2.27330			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			12.76620	8.290	25.11	0.0214	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,128.76620	2,300.290	25.11	0.9786	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			11.10110	7.298	25.49	0.0189	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,227.10110	2,399.298	25.49	0.9811	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			9.85800	6.444	25.88	0.0167	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,325.85800	2,498.444	25.88	0.9833	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,721.59410	2,844.810	18.59	0.8659	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			187.95260	133.047	18.64	0.1263	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,810.95260	2,935.047	18.64	0.8737	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			209.87810	153.240	18.54	0.1424	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,632.87810	2,755.240	18.54	0.8576	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			198.59410	142.810	18.59	0.1341	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Call			1,183.56840	1,038.323	16.42	0.5159	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.26	Put			1,050.56840	1,089.323	16.42	0.4841	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Call			1,138.24160	997.229	16.50	0.5013	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.27	Put			1,105.24160	1,148.229	16.50	0.4987	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Call			1,094.34830	957.614	16.58	0.4868	0.00	0	0
DKK / R	On	13/03/2017	Foreign Exchange Option	2.28	Put			1,161.34830	1,208.614	16.58	0.5132	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.85950		1.87120			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.89450		1.90640			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.92690		1.93920			0.0000	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Future			1.96470		1.97730			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			5.06920	3.176	28.15	0.0094	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,493.06920	2,608.176	28.15	0.9906	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			4.48590	2.781	28.56	0.0082	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,592.48590	2,707.781	28.56	0.9918	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			3.98250	2.443	28.97	0.0072	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,691.98250	2,807.443	28.97	0.9928	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			275.74990	238.176	22.84	0.1958	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,411.74990	2,493.176	22.84	0.8042	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			262.68240	225.814	22.97	0.1869	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,498.68240	2,580.814	22.97	0.8131	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			250.31760	214.140	23.10	0.1784	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,586.31760	2,669.140	23.10	0.8216	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			532.71830	492.741	22.10	0.2809	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,540.71830	2,623.741	22.10	0.7191	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			515.09900	476.350	22.23	0.2726	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,623.09900	2,707.350	22.23	0.7274	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			497.41160	459.440	22.34	0.2643	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,705.41160	2,790.440	22.34	0.7357	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Call			1,446.25690	1,373.759	19.47	0.5399	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.96	Put			1,273.25690	1,326.759	19.47	0.4601	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Call			1,406.19890	1,334.167	19.57	0.5284	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.97	Put			1,333.19890	1,387.167	19.57	0.4716	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Call			1,367.35050	1,295.770	19.67	0.5171	0.00	0	0
HK\$/R	On	19/06/2017	Foreign Exchange Option	1.98	Put			1,394.35050	1,448.770	19.67	0.4829	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			0.14210		0.14310			0.0000	0.00	0	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14240		0.14280			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14230		0.14230			0.0000	0.00	0	0
KES / R	On	19/06/2017	Foreign Exchange Future			0.14280		0.13930			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	19/09/2016	Foreign Exchange Future			0.08920		0.08920			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04170		0.04170			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04040		0.04050			0.0000	0.00	0	0
NGN / R	On	19/06/2017	Foreign Exchange Future			0.03910		0.03930			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.52960		10.55930			0.0000	0.00	0	100
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.67860		10.70910			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.82410		10.85630			0.0000	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Future			10.99780		11.03070			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>100</b>
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,103.02090	1,071.159	23.52	0.9906	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			3.72090	1.559	23.52	0.0094	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	9.47	Call			1,093.17680	1,061.227	23.44	0.9902	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			3.87680	1.627	23.44	0.0098	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,083.33870	1,051.298	23.36	0.9898	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			4.03870	1.698	23.36	0.0102	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			321.85900	290.610	16.07	0.4437	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			462.75900	462.010	16.07	0.5563	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			318.10090	287.020	16.09	0.4396	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			469.00090	468.420	16.09	0.5604	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			314.38160	283.469	16.11	0.4355	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			475.28160	474.869	16.11	0.5645	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			411.99050	383.840	16.34	0.4353	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			665.69050	669.740	16.34	0.5647	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			419.11340	390.675	16.31	0.4411	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			652.81340	656.575	16.31	0.5589	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			415.53790	387.243	16.33	0.4382	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			659.23790	663.143	16.33	0.5618	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Call			692.20230	661.416	16.55	0.5386	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.96	Put			621.50230	623.616	16.55	0.4614	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Call			701.33470	670.332	16.53	0.5435	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.94	Put			610.63470	612.532	16.53	0.4565	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Call			696.75610	665.861	16.54	0.5410	0.00	0	0
NZ\$ / R	On	19/06/2017	Foreign Exchange Option	10.95	Put			616.05610	618.061	16.54	0.4590	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			1.34180		1.34750			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.35760		1.36350			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.37220		1.37820			0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Future			1.38830		1.39450			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			525.00000	582.000		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			625.00000	682.000		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			725.00000	782.000		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			365.00000	424.000		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			465.00000	524.000		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			565.00000	624.000		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			418.00000	478.000		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	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			518.00000	578.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			618.00000	678.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Call			145.00000	83.000		1.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.38	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Call			45.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/06/2017	Foreign Exchange Option	1.39	Put			0.00000	17.000		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			55.00000	117.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/09/2016	Foreign Exchange Future			1.33000		1.33160			0.0000	0.00	0	0
QUANTO £	On	19/12/2016	Foreign Exchange Future			1.33260		1.33420			0.0000	0.00	0	0
QUANTO £	On	13/03/2017	Foreign Exchange Future			1.33510		1.33670			0.0000	0.00	0	0
QUANTO £	On	19/06/2017	Foreign Exchange Future			1.33830		1.33990			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			1.11510		1.11700			0.0000	22,302.00	20	13,286
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11980		1.12170			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12430		1.12620			0.0000	0.00	0	0
QUANTO €	On	19/06/2017	Foreign Exchange Future			1.12970		1.13150			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>22,302.00</b>	<b>20</b>	<b>13,286</b>
<b>Total QUANTO € / \$</b>												<b>22,302.00</b>	<b>20</b>	<b>13,286</b>
RAIN	On	19/09/2016	Foreign Exchange Future			25,140.83000		25,297.67000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			25,616.65000		25,778.07000			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			10.62500		10.66860			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			10.81250		10.85650			0.0000	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Future			10.99070		11.03460			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			7.32550	3.618	22.31	0.0214	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			958.72550	998.618	22.31	0.9786	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			7.10300	3.547	22.43	0.0209	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			968.50300	1,008.547	22.43	0.9791	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			6.88760	3.478	22.54	0.0204	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			978.28760	1,018.478	22.54	0.9796	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			129.28190	115.165	18.53	0.2009	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			1,082.78190	1,112.665	18.53	0.7991	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			127.80520	113.808	18.55	0.1988	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			1,091.30520	1,121.308	18.55	0.8012	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			126.34440	112.469	18.57	0.1968	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			1,099.84440	1,129.969	18.57	0.8032	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Call			546.79160	514.374	16.30	0.5236	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	10.99	Put			502.19160	513.674	16.30	0.4764	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Call			542.27230	510.002	16.31	0.5205	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.00	Put			507.67230	519.302	16.31	0.4795	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Call			537.78700	505.826	16.33	0.5175	0.00	0	0
SGD / R	On	13/03/2017	Foreign Exchange Option	11.01	Put			513.18700	525.126	16.33	0.4825	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			4.88070		4.89010			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			4.87610		4.88510			0.0000	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Future			4.87130		4.87930			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			3.17630	2.150	20.45	0.0289	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			383.07630	391.450	20.45	0.9711	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			3.52080	2.425	20.01	0.0328	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			363.42080	371.725	20.01	0.9672	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			3.34240	2.282	20.23	0.0308	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			373.24240	381.582	20.23	0.9692	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			47.93860	41.694	16.25	0.1865	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			452.83860	455.594	16.25	0.8135	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			46.46790	40.339	16.29	0.1813	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			461.36790	464.239	16.29	0.8187	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			45.04100	39.028	16.33	0.1763	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			469.94100	472.928	16.33	0.8237	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Call			226.57630	213.107	14.86	0.5300	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.86	Put			207.27630	201.807	14.86	0.4700	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Call			221.62100	208.570	14.88	0.5223	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.87	Put			212.32100	207.270	14.88	0.4777	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Call			216.73740	204.109	14.90	0.5147	0.00	0	0
TRY / R	On	13/03/2017	Foreign Exchange Option	4.88	Put			217.43740	212.809	14.90	0.4853	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			1.46010		1.47520			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 19/12/2016 Foreign Exchange Future			1.39550		1.41090			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.34130		1.35690			0.0000	0.00	0	0
ZMW / R On 19/06/2017 Foreign Exchange Future			1.28910		1.29930			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>766 046 063.52</b>	<b>52,234</b>	<b>1,107,562</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>2,175,947</b>
<b>Grand Total:</b>									<b>766,046,063.52</b>	<b>52,234</b>	<b>3,283,509</b>